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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL
Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact THOMAS HELSDINGEN (Name), 847-402-6944 (Area Code) (Telephone Number)
THELSDIN@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	MARIO RIZZO
Secretary	SUSAN LeSUEUR LEES	Chief Financial Officer	STEVEN EMIL SHEBIK

OTHER

DOGAN CIVGIN, President and Chief Executive Officer, Allstate Financial	JAMES DAVID DeVRIES, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President
SANJAY GUPTA, Executive Vice President	SUREN GUPTA, Executive Vice President	WILLIAM GUY HILL, JR., Executive Vice President
KATHERINE ANNE MABE, President, Business to Business	SAMUEL HENRY PILCH,* Senior Group Vice President	MICHAEL JOHN ROCHE, Executive Vice President
STEVEN PAUL SORENSON, Executive Vice President	STEVEN CARL VERNEY, Executive Vice President	MATTHEW EVAN WINTER, President, Allstate Personal Lines

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JAMES DAVID DeVRIES	JUDITH PEPPLE GREFFIN
SANJAY GUPTA	SUREN GUPTA	SUSAN LeSUEUR LEES
KATHERINE ANNE MABE	STEVEN EMIL SHEBIK	STEVEN CARL VERNEY
THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER	

State of Illinois
County of Cook 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 JOSEPH WILSON, II	SUSAN LeSUEUR LEES	MARIO RIZZO
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
20TH day of FEBRUARY 2015

KAREN ACKERMANN
NOTARY
1/30/2018

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 .....

* Person having charge of the accounts and finances of the insurer.

Official Seal
Karen R Ackermann
Notary Public State of Illinois
My Commission Expires 01/30/2018

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	26,060,685,859		26,060,685,859	24,471,046,941
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	81,131,999		81,131,999	61,134,787
	2.2 Common stocks	7,106,773,311	4,993,100	7,101,780,211	8,548,629,039
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	370,089,564		370,089,564	429,516,239
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	298,416,840		298,416,840	294,839,289
	4.2 Properties held for the production of income (less $ encumbrances)	881,238		881,238	881,238
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (633,386,627) , Schedule E - Part 1), cash equivalents ($ 418,578,963 , Schedule E - Part 2) and short-term investments ($ 97,103,384 , Schedule DA)	(117,704,280)		(117,704,280)	288,554,645
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	1,119,047		1,119,047	791,631
8.	Other invested assets (Schedule BA)	3,265,988,156	14,728,482	3,251,259,674	3,669,271,831
9.	Receivable for securities	15,402,640		15,402,640	102,395,409
10.	Securities lending reinvested collateral assets (Schedule DL)	12,680,056		12,680,056	12,683,108
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	37,095,464,431	19,721,582	37,075,742,849	37,879,744,158
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	191,755,543		191,755,543	201,982,855
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,176,361,790	14,238,066	1,162,123,724	1,101,225,013
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,229,818,236	4,473,552	3,225,344,685	3,001,948,772
	15.3 Accrued retrospective premiums	2,543,414	254,341	2,289,073	2,289,073
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	71,358,676		71,358,676	65,276,357
	16.2 Funds held by or deposited with reinsured companies	686,345	120,172	566,173	562,877
	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	1,211,291,376	48,825,508	1,162,465,868	1,174,317,451
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	353,516,719	290,291,478	63,225,241	58,504,735
21.	Furniture and equipment, including health care delivery assets ($)	269,726,145	269,726,145		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	233,217,359	6,280,186	226,937,173	207,689,648
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	114,962,851	50,501,553	64,461,297	39,741,048
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,950,702,887	704,432,584	43,246,270,304	43,733,281,987
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	43,950,702,887	704,432,584	43,246,270,304	43,733,281,987
	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 receivable	38,560,774	227,726	38,333,048	19,954,965
2502.	Collateral	11,594,525		11,594,525	751,590
2503.	Advances	19,524,461	8,113,066	11,411,396	5,833,065
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,283,091	42,160,762	3,122,329	13,201,428
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	114,962,851	50,501,553	64,461,297	39,741,048

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	11,359,679,954	11,344,712,799
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	943,874	174,917
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,305,102,853	3,208,196,884
4.	Commissions payable, contingent commissions and other similar charges	182,317,111	174,117,538
5.	Other expenses (excluding taxes, licenses and fees)	900,347,876	1,120,852,944
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	119,775,948	114,329,517
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))	267,380,050	192,418,150
7.2	Net deferred tax liability		
8.	Borrowed money $ ..... and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 184,359,887 and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	9,452,644,111	8,974,853,009
10.	Advance premium	269,808,376	254,976,676
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,800,417	2,416,829
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	2,867,966	2,709,146
14.	Amounts withheld or retained by company for account of others	32,266,489	29,014,935
15.	Remittances and items not allocated	22,716,217	30,033,356
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 8)	53,377,368	54,676,039
17.	Net adjustments in assets and liabilities due to foreign exchange rates	10,959	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	230,912,431	159,865,794
20.	Derivatives	6,126,684	4,286,564
21.	Payable for securities	74,376,012	149,901,788
22.	Payable for securities lending	271,663,051	286,532,713
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	425,589,812	374,475,668
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,980,707,561	26,478,545,265
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,980,707,561	26,478,545,265
29.	Aggregate write-ins for special surplus funds	54,333,169	59,258,776
30.	Common capital stock	3,903,300	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,325,677,028	4,494,540,201
35.	Unassigned funds (surplus)	12,881,649,246	12,696,737,746
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 30 $ .....)		
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	16,265,562,743	17,254,736,722
38.	TOTALS (Page 2, Line 28, Col. 3)	43,246,270,304	43,733,281,987
	DETAILS OF WRITE-INS		
2501.	Accounts payable	258,266,754	200,752,150
2502.	Reserve for uncashed checks	143,557,364	152,274,038
2503.	Deposit for assumed reinsurance from CNA	18,793,738	17,088,331
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,971,955	4,361,149
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	425,589,812	374,475,668
2901.	Deferred gain on sale/leaseback	40,362,333	44,285,541
2902.	SCOR retroactive reinsurance account	13,970,836	14,973,235
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	54,333,169	59,258,776
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	25,975,589,995	24,735,570,609
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	14,831,149,828	13,411,729,049
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	2,838,604,802	3,007,806,927
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	7,008,642,554	6,938,250,900
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	24,678,397,184	23,357,786,876
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	1,297,192,811	1,377,783,732
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,220,183,849	1,129,420,919
10.	Net realized capital gains or (losses) less capital gains tax of $ 160,242,858 (Exhibit of Capital Gains (Losses))	425,862,984	414,765,533
11.	Net investment gain (loss) (Lines 9 + 10)	1,646,046,833	1,544,186,453
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ ..... amount charged off $ .....)	(87,545,320)	(82,907,449)
13.	Finance and service charges not included in premiums	228,021,002	232,238,133
14.	Aggregate write-ins for miscellaneous income	(1,834,742)	54,881,635
15.	Total other income (Lines 12 through 14)	138,640,940	204,212,318
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,081,880,583	3,126,182,504
17.	Dividends to policyholders	(880)	(3,959)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,081,881,463	3,126,186,462
19.	Federal and foreign income taxes incurred	768,084,026	660,730,475
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,313,797,437	2,465,455,987
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	17,254,736,722	16,260,877,830
22.	Net income (from Line 20)	2,313,797,437	2,465,455,987
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (50,486,186)	471,232,706	597,243,305
25.	Change in net unrealized foreign exchange capital gain (loss)	(51,837,811)	(21,387,963)
26.	Change in net deferred income tax	(66,483,307)	(212,814,200)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	17,489,197	8,971,137
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	1,298,671	6,098,364
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in	(296,700)	
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	(1,168,863,173)	28,814,204
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(2,465,400,000)	(1,949,666,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(40,111,000)	71,144,057
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	(989,173,979)	993,858,892
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	16,265,562,743	17,254,736,722
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	Allocated share of loss on sale of fixed assets	(897,807)	(5,195,545)
1402.	Retroactive reinsurance gain	(779,041)	1,030,735
1403.	Fines and penalties	(157,894)	(2,573,554)
1498.	Summary of remaining write-ins for Line 14 from overflow page		61,620,000
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(1,834,742)	54,881,635
3701.	Transition obligation for postretirement benefits	(40,111,000)	25,955,000
3702.	Deferred gain on sale/leaseback		45,189,057
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(40,111,000)	71,144,057

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	26,237,026,122	24,959,646,261
2.	Net investment income	1,402,682,414	1,320,796,715
3.	Miscellaneous income	138,640,940	204,212,318
4.	Total (Lines 1 through 3)	27,778,349,476	26,484,655,295
5.	Benefit and loss related payments	14,822,264,994	13,371,302,307
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,943,655,907	9,714,680,097
8.	Dividends paid to policyholders	(880)	(3,959)
9.	Federal and foreign income taxes paid (recovered) net of $ 160,242,858 tax on capital gains (losses)	853,364,984	834,841,289
10.	Total (Lines 5 through 9)	25,619,285,005	23,920,819,734
11.	Net cash from operations (Line 4 minus Line 10)	2,159,064,471	2,563,835,561
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	30,662,619,840	17,217,073,685
	12.2 Stocks	5,899,220,617	3,480,237,133
	12.3 Mortgage loans	59,376,448	61,448,350
	12.4 Real estate	58,867	38,570,985
	12.5 Other invested assets	1,226,233,782	905,029,391
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(952,170)	(270,604)
	12.7 Miscellaneous proceeds	3,218,378	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,849,775,763	21,702,088,939
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	32,285,525,786	18,219,070,510
	13.2 Stocks	3,741,788,946	3,236,042,248
	13.3 Mortgage loans		
	13.4 Real estate	30,150,034	30,904,060
	13.5 Other invested assets	682,265,910	663,854,908
	13.6 Miscellaneous applications		85,014,800
	13.7 Total investments acquired (Lines 13.1 to 13.6)	36,739,730,676	22,234,886,525
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	1,110,045,087	(532,797,586)
	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	(1,169,159,873)	28,814,204
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	2,465,400,000	1,949,666,000
	16.6 Other cash provided (applied)	(40,808,608)	184,678,080
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(3,675,368,482)	(1,736,173,716)
	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)	(406,258,924)	294,864,259
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	288,554,645	(6,309,614)
	19.2 End of period (Line 18 plus Line 19.1)	(117,704,280)	288,554,645

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

20.0001.	Proceeds from bonds sold, matured, or repaid	682,573,716	988,981,271
20.0002.	Proceeds from equities sold	36,301,515	34,738,195
20.0003.	Proceeds from other assets sold	2,905,188	709,560
20.0004.	Cost of bonds acquired	685,478,904	988,981,271
20.0005.	Cost of equities acquired	49,721,506	31,543,738
20.0006.	Cost of other assets acquired	(376,081)	9,033,071

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	32,805,528	16,602,465	17,684,660	31,723,332
2.	Allied lines	2,721,661	1,355,881	1,343,109	2,734,434
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	6,984,174,423	3,668,641,348	3,822,144,508	6,830,671,264
5.	Commercial multiple peril	676,229,816	346,692,070	357,426,512	665,495,375
6.	Mortgage guaranty				
8.	Ocean marine	5,246,142	2,317,910	2,358,109	5,205,944
9.	Inland marine	191,886,849	92,951,927	95,202,733	189,636,043
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	3,306,440	1,480,542	1,778,721	3,008,261
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	795,660	(686,722)	(686,722)	795,660
17.1	Other liability - occurrence	278,851,598	135,919,588	138,918,168	275,853,018
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,349,361	176,417	218,501	1,307,277
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	10,356,509,519	2,660,513,523	2,798,024,327	10,218,998,715
19.3, 19.4	Commercial auto liability	240,310,305	117,079,606	124,797,648	232,592,263
21.	Auto physical damage	7,666,864,403	1,923,132,909	2,084,853,955	7,505,143,357
22.	Aircraft (all perils)	81			81
23.	Fidelity	18,959	11,458	9,719	20,698
24.	Surety	2,682	1,524	1,361	2,844
26.	Burglary and theft	(292)	309		17
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	12,307,961	6,118,838	6,025,388	12,401,411
35.	TOTALS	26,453,381,097	8,972,309,595	9,450,100,697	25,975,589,995
	DETAILS OF WRITE-INS				
3401.	Identity theft	12,307,961	6,118,838	6,025,388	12,401,411
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)	12,307,961	6,118,838	6,025,388	12,401,411

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	17,684,660				17,684,660
2.	Allied lines	1,343,109				1,343,109
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	3,822,144,508				3,822,144,508
5.	Commercial multiple peril	357,426,512				357,426,512
6.	Mortgage guaranty					
8.	Ocean marine	2,358,109				2,358,109
9.	Inland marine	95,202,733				95,202,733
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	1,778,721				1,778,721
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation				(686,722)	(686,722)
17.1	Other liability - occurrence	140,367,914			(1,449,746)	138,918,168
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	625,447			(406,946)	218,501
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	2,798,024,327				2,798,024,327
19.3, 19.4	Commercial auto liability	124,797,648				124,797,648
21.	Auto physical damage	2,084,853,955				2,084,853,955
22.	Aircraft (all perils)					
23.	Fidelity	9,719				9,719
24.	Surety	1,361				1,361
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty					
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	6,025,388				6,025,388
35.	TOTALS	9,452,644,111			(2,543,414)	9,450,100,697
36.	Accrued retrospective premiums based on experience					2,543,414
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					9,452,644,111
	DETAILS OF WRITE-INS					
3401.	Identity theft	6,025,388				6,025,388
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)	6,025,388				6,025,388

(a) State here basis of computation used in each case Monthly Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	1,154,212	32,176,824	33,126		558,635	32,805,528
2.	Allied lines	297,438,377		3,261		294,719,977	2,721,661
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,416,395,145	4,679,531,363	11,460,165		123,212,249	6,984,174,423
5.	Commercial multiple peril	302,155,108	379,542,408	1,188,167		6,655,867	676,229,816
6.	Mortgage guaranty						
8.	Ocean marine	736,144	4,491,948	18,050			5,246,142
9.	Inland marine	64,259,577	127,689,200			61,928	191,886,849
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	1,320,222	1,986,218				3,306,440
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	768,882	1,294	25,483			795,660
17.1	Other liability - occurrence	90,258,865	188,622,876	(17,999)		12,144	278,851,598
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	1,270,736		78,458		(167)	1,349,361
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	2,100,501,129	8,265,313,406	171,688		9,476,703	10,356,509,519
19.3, 19.4	Commercial auto liability	217,798,680	26,509,964	944,619		4,942,957	240,310,305
21.	Auto physical damage	1,787,678,468	5,884,111,775	70,266		4,996,106	7,666,864,403
22.	Aircraft (all perils)			81			81
23.	Fidelity	18,959					18,959
24.	Surety	2,675		9		2	2,682
26.	Burglary and theft	(292)					(292)
27.	Boiler and machinery	4,449,098				4,449,098	
28.	Credit						
29.	International						
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	2,707,211	9,600,750				12,307,961
35.	TOTALS	7,288,913,195	19,599,578,027	13,975,374		449,085,499	26,453,381,097
	DETAILS OF WRITE-INS						
3401.	Identity theft	2,707,211	9,600,750				12,307,961
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)	2,707,211	9,600,750				12,307,961

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	756,083	16,439,279		17,195,362	9,672,439	7,938,578	18,929,222	59.7
2.	Allied lines	55,776,916	(538,475)	54,714,902	523,539	914,584	1,436,832	1,291	0.0
3.	Farmowners multiple peril								
4.	Homeowners multiple peril	1,089,574,882	2,402,438,124	5,544,963	3,486,468,042	1,455,668,807	1,410,228,261	3,531,908,588	51.7
5.	Commercial multiple peril	150,903,750	167,962,433	91,908	318,774,274	323,750,249	298,070,341	344,454,182	51.8
6.	Mortgage guaranty								
8.	Ocean marine	93,009	1,764,376	1,047	1,856,338	931,711	957,312	1,830,736	35.2
9.	Inland marine	23,177,479	45,265,948	80,802	68,362,626	15,535,026	15,954,168	67,943,484	35.8
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		55,750	412	55,338	45,395	45,491	55,242	
11.2	Medical professional liability - claims-made								
12.	Earthquake	220,606	364,305		584,911	130,262	151,678	563,496	18.7
13.	Group accident and health								
14.	Credit accident and health (group and individual)					233,529	233,529		
15.	Other accident and health								
16.	Workers' compensation	4,200,062	3,734,515	506,420	7,428,156	88,441,924	97,889,487	(2,019,407)	(253.8)
17.1	Other liability - occurrence	111,080,988	84,905,393	2,384,163	193,602,217	893,844,509	866,428,669	221,018,057	80.1
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	42,880,627	46,208,045	23,018,369	66,070,303	870,216,211	908,025,143	28,261,371	2,161.8
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	1,616,149,470	4,945,392,567	91,830,427	6,469,711,609	7,275,926,883	7,297,223,676	6,448,414,815	63.1
19.3, 19.4	Commercial auto liability	111,075,299	32,537,166	3,724,291	139,888,174	270,088,149	277,866,757	132,109,566	56.8
21.	Auto physical damage	753,315,840	3,294,605,695	2,410,012	4,045,511,523	145,212,375	153,062,482	4,037,661,417	53.8
22.	Aircraft (all perils)		(141,252)	5	(141,258)	3,293,293	3,517,233	(365,197)	(451,865.1)
23.	Fidelity	112,495		(86)	112,581	2,182	13,649	101,114	488.5
24.	Surety			3,106	(3,106)	84,960	86,717	(4,863)	(171.0)
26.	Burglary and theft	21,776			21,776	3,463	27,818	(2,579)	(15,063.3)
27.	Boiler and machinery	1,667,092		1,667,092		373,035	18,840	354,195	95,728,264.9
28.	Credit								
29.	International								
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX	1,520		1,520	342,479	383,894	(39,895)	
32.	Reinsurance - nonproportional assumed liability	XXX	156,790		156,790	4,962,855	5,144,019	(24,373)	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business	515	1,442		1,957	5,634	8,224	(633)	0.0
35.	TOTALS	3,961,006,887	11,041,153,621	185,977,834	14,816,182,674	11,359,679,954	11,344,712,799	14,831,149,828	57.1
	DETAILS OF WRITE-INS								
3401.	Identity theft	515	1,442		1,957	5,634	8,224	(633)	
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)	515	1,442		1,957	5,634	8,224	(633)	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	7,691	4,553,375	184	4,560,882	494,458	4,648,901	31,802	9,672,439	2,686,864
2.	Allied lines	1,159,368	360,582	1,199,738	320,212	4,104,820	349,631	3,860,079	914,584	2,268,335
3.	Farmowners multiple peril									
4.	Homeowners multiple peril	291,769,642	404,495,693	1,066,967	695,198,369	337,526,154	430,659,332	7,715,048	1,455,668,807	309,523,745
5.	Commercial multiple peril	106,459,295	32,492,146	39,393	138,912,047	153,825,087	31,148,178	135,064	323,750,249	93,363,961
6.	Mortgage guaranty									
8.	Ocean marine	1,287	476,121	3,058	474,349	27,699	466,091	36,429	931,711	146,083
9.	Inland marine	1,907,580	4,357,361		6,264,941	3,165,520	6,254,320	149,754	15,535,026	4,319,402
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		31,083		31,083		17,496	3,184	45,395	5,201
11.2	Medical professional liability - claims-made									
12.	Earthquake	75,075	7,571		82,647	27,519	20,097		130,262	103,872
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)	155,266		153,527	1,739	231,790			233,529	
15.	Other accident and health								(a)	
16.	Workers' compensation	24,775,012	29,308,077	4,851,949	49,231,140	22,725,115	17,867,915	1,382,246	88,441,924	9,822,331
17.1	Other liability - occurrence	148,153,390	182,839,442	35,930,415	295,062,417	389,908,846	246,879,229	38,005,983	893,844,509	102,801,945
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	386,050,770	138,403,784	186,784,235	337,670,319	370,338,922	350,535,653	188,328,683	870,216,211	208,768,029
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	4,640,691,703	4,600,470,169	3,030,217,880	6,210,943,993	430,114,304	1,005,446,768	370,578,182	7,275,926,883	2,446,863,186
19.3, 19.4	Commercial auto liability	166,037,118	47,437,916	4,403,945	209,071,089	52,744,043	8,918,419	645,402	270,088,149	41,386,953
21.	Auto physical damage	77,851,531	323,181,351	5,749	401,027,132	(62,357,838)	(190,238,525)	3,218,394	145,212,375	82,883,919
22.	Aircraft (all perils)		1,837,165		1,837,165		1,502,104	45,976	3,293,293	75,108
23.	Fidelity			3,168	(3,167)	5,349			2,182	5,276
24.	Surety	64,934	13,712		78,647		7,717	1,404	84,960	8,462
26.	Burglary and theft	856	6		862	2,601			3,463	3,122
27.	Boiler and machinery	120,910		121,235	(325)	373,360			373,035	50,696
28.	Credit									
29.	International									
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX	180,252		180,252	XXX	162,227		342,479	2,280
32.	Reinsurance - nonproportional assumed liability	XXX	4,225,997		4,225,997	XXX	736,858		4,962,855	14,062
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	775	3,631		4,406	122	1,107		5,634	22
35.	TOTALS	5,845,282,204	5,774,675,436	3,264,781,443	8,355,176,196	1,703,257,870	1,915,383,517	614,137,630	11,359,679,954	3,305,102,853
	DETAILS OF WRITE-INS									
3401.	Identity theft	775	3,631		4,406	122	1,107		5,634	22
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)	775	3,631		4,406	122	1,107		5,634	22

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	293,518,773			293,518,773
	1.2 Reinsurance assumed	458,079,754			458,079,754
	1.3 Reinsurance ceded	18,383,094			18,383,094
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	733,215,434			733,215,434
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		681,400,556		681,400,556
	2.2 Reinsurance assumed, excluding contingent		1,708,133,504		1,708,133,504
	2.3 Reinsurance ceded, excluding contingent		46,981,474		46,981,474
	2.4 Contingent - direct		143,205,996		143,205,996
	2.5 Contingent - reinsurance assumed		491,823,137		491,823,137
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,977,581,719		2,977,581,719
3.	Allowances to managers and agents		97,507,971		97,507,971
4.	Advertising	182,277	893,255,284		893,437,561
5.	Boards, bureaus and associations	3,422,389	14,496,976		17,919,365
6.	Surveys and underwriting reports	1,438	173,823,144		173,824,582
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,064,906,136	871,082,648	40,208,535	1,976,197,320
	8.2 Payroll taxes	83,370,447	64,065,869	2,373,474	149,809,789
9.	Employee relations and welfare	184,201,227	213,845,910	7,514,958	405,562,095
10.	Insurance	2,272,357	2,552,361	139,545	4,964,263
11.	Directors' fees				
12.	Travel and travel items	80,843,294	50,299,648	955,117	132,098,059
13.	Rent and rent items	77,251,057	87,356,077	(1,971,404)	162,635,731
14.	Equipment	8,968,747	76,046,891	573,607	85,589,245
15.	Cost or depreciation of EDP equipment and software	71,483,420	155,773,803	3,437,619	230,694,842
16.	Printing and stationery	7,053,247	25,756,531	3,116,383	35,926,161
17.	Postage, telephone and telegraph, exchange and express	46,277,481	135,134,118	418,272	181,829,871
18.	Legal and auditing	677,097	27,012,605	7,234,239	34,923,941
19.	Totals (Lines 3 to 18)	1,630,910,613	2,888,009,837	64,000,345	4,582,920,796
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 169,138		632,540,336		632,540,336
	20.2 Insurance department licenses and fees		24,208,765		24,208,765
	20.3 Gross guaranty association assessments		(2,179,421)		(2,179,421)
	20.4 All other (excluding federal and foreign income and real estate)		28,654,075		28,654,075
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		683,223,755		683,223,755
21.	Real estate expenses			27,736,978	27,736,978
22.	Real estate taxes			1,021,954	1,021,954
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	474,478,755	459,827,243	6,741,016	941,047,014
25.	Total expenses incurred	2,838,604,802	7,008,642,554	99,500,293	(a) 9,946,747,648
26.	Less unpaid expenses - current year	3,305,102,853	1,141,566,495	60,874,442	4,507,543,790
27.	Add unpaid expenses - prior year	3,208,196,884	1,349,805,904	59,494,095	4,617,496,883
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	2,741,698,833	7,216,881,963	98,119,945	10,056,700,741
	DETAILS OF WRITE-INS				
2401.	Outside clerical	486,485,917	448,669,109	14,417,855	949,572,881
2402.	Miscellaneous income and expense	6,593,176	42,878,805	(7,676,839)	41,795,142
2403.	Donations	12,031	26,642,782		26,654,812
2498.	Summary of remaining write-ins for Line 24 from overflow page	(18,612,369)	(58,363,453)		(76,975,822)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	474,478,755	459,827,243	6,741,016	941,047,014

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 18,332,562	18,942,878
1.1	Bonds exempt from U.S. tax	(a) 103,350,508	96,759,847
1.2	Other bonds (unaffiliated)	(a) 679,641,203	677,085,219
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 4,621,059	4,651,771
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	78,029,778	77,870,705
2.21	Common stocks of affiliates	214,223,371	214,224,495
3.	Mortgage loans	(c) 16,937,570	16,811,606
4.	Real estate	(d) 75,334,468	75,334,468
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 2,647,952	2,711,853
7	Derivative instruments	(f) (11,012,336)	(9,023,948)
8.	Other invested assets	213,823,879	170,108,002
9.	Aggregate write-ins for investment income	720,863	720,863
10.	Total gross investment income	1,396,650,877	1,346,197,758
11.	Investment expenses		(g) 98,478,339
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,021,954
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 26,513,616
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		126,013,909
17.	Net investment income (Line 10 minus Line 16)		1,220,183,849
	DETAILS OF WRITE-INS		
0901.	Securities lending income	716,128	716,128
0902.	Swap collateral income	4,735	4,735
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	720,863	720,863
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 23,215,872 accrual of discount less $ 123,657,196 amortization of premium and less $ 42,853,011 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 24,081 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 119,854 accrual of discount less $ 170,080 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 75,334,468 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 1,271,214 accrual of discount less $ 171,174 amortization of premium and less $ 293,998 paid for accrued interest on purchases.

(f) Includes $ 2,892,532 accrual of discount less $ 949,474 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 $ 26,513,616 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	14,159,861		14,159,861		
1.1	Bonds exempt from U.S. tax	28,659,148	(5,316,670)	23,342,478	(1,265,500)	
1.2	Other bonds (unaffiliated)	91,285,268	(15,049,138)	76,236,130	(44,929,030)	(369,641)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	225,549	(18,853)	206,697	(505,072)	(339,419)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	564,499,479	(159,170,246)	405,329,233	(145,810,018)	(41,324,092)
2.21	Common stocks of affiliates				513,635,478	
3.	Mortgage loans					
4.	Real estate	(58,867)		(58,867)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(908,104)		(908,104)		
7.	Derivative instruments	(15,629,151)		(15,629,151)	(2,964,459)	140,695
8.	Other invested assets	84,460,494	(16,354,161)	68,106,333	102,585,121	(9,908,834)
9.	Aggregate write-ins for capital gains (losses)		15,321,233	15,321,233		(36,520)
10.	Total capital gains (losses)	766,693,678	(180,587,836)	586,105,842	420,746,521	(51,837,810)
	DETAILS OF WRITE-INS					
0901.	Deferred gain from subsidiaries		15,321,233	15,321,233		
0902.	Revalue Canadian cash account					(36,520)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		15,321,233	15,321,233		(36,520)

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	4,993,100	4,404,430	(588,669)
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)	14,728,482	23,502,856	8,774,373
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)	19,721,582	27,907,286	8,185,704
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		3,938	3,938
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	14,238,066	68,404,899	54,166,833
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	4,473,552	3,022,540	(1,451,012)
	15.3 Accrued retrospective premiums	254,341	254,341	
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies	120,172	132,006	11,835
	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	48,825,508	52,802,864	3,977,356
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	290,291,478	266,084,717	(24,206,762)
21.	Furniture and equipment, including health care delivery assets	269,726,145	240,268,809	(29,457,336)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	6,280,186	6,916,896	636,711
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	50,501,553	56,123,484	5,621,931
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	704,432,584	721,921,780	17,489,197
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	704,432,584	721,921,780	17,489,197
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid assessments	42,160,762	23,688,667	(18,472,095)
2502.	Advances	8,113,066	2,637,484	(5,475,582)
2503.	Accounts receivable	227,726	3,842,333	3,614,608
2598.	Summary of remaining write-ins for Line 25 from overflow page		25,955,000	25,955,000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	50,501,553	56,123,484	5,621,931

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2014 and 2013.

(in millions)		State of Domicile	2014	2013
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	Illinois	$ 2,314	$ 2,465
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):	Illinois	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(4)	NAIC SAP (1-2-3=4)	Illinois	$ 2,314	$ 2,465
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 16,266	$ 17,255
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 16,266	$ 17,255

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and other structured securities ("LBASS"), are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*.

Redeemable preferred stocks are reported at amortized cost or the lower of amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at the unpaid principal balances, net of unamortized premium or discount. Other-than-temporary impairment ("OTTI") adjustments are recorded when based on the current information and events, it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell.

Investments in real estate are reported at the lower of depreciated cost or fair value less encumbrances. The carrying value of real estate is adjusted for impairments that are other than temporary.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at cost or amortized cost.

Other invested assets consists of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles ("GAAP") equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS, specifically asset-backed securities, residential mortgage-backed securities, and commercial mortgage-backed securities, are determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an OTTI on a bond or LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected are accreted as interest income. Income from investments in joint ventures, partnerships and limited liability companies is recognized as earned income upon cash distribution to the extent it does not exceed undistributed earnings. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other-than-temporary declines in fair value and periodic changes in the fair value on settlement of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

NOTES TO FINANCIAL STATEMENTS

The Company has a comprehensive portfolio monitoring process to identify and evaluate each security whose carrying value may be other-than-temporarily impaired. For bonds, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is considered OTTI, a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed OTTI are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation occurs, the security's decline is other than temporary and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed OTTI are reflected in the Company's unassigned surplus. For LBASS managed by a third party, the Company has contractually retained its decision making authority as it pertains to selling LBASS that are in an unrealized loss position.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is significantly extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. For stocks managed by a third party, the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes any unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

Derivative financial instruments

Derivative financial instruments utilized by the Company include interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivatives instruments is discussed further in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests and purchase private placement securities have off-balance sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses and loss adjustment expenses paid. Reserves are reported net of amounts expected to be recovered from reinsurers on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon the reinsurance contract, following assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reinsurance premiums are generally reflected in income in a manner consistent with the recognition of premiums on the reinsured contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium is earned over the period from the reinstatement of the limit to the expiration of the agreement. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and this liability is netted against the reported reinsurance recoverable.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships and impaired bonds carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes, A Replacement of SSAP No.10R and SSAP No.10* ("SSAP No. 101").

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2014 or 2013.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Encompass Insurance Company of America ("EICA"), Encompass Property and Casualty Company ("EPC"), Encompass Independent Insurance Company ("EIIC"), Encompass Insurance Company of Massachusetts ("EICMA") and Encompass Home and Auto Insurance Company ("EHAIC")

On October 1, 2005, Encompass Financial Group, LLC ("Encompass"), a subsidiary dissolved into the Company in December 2006, purchased all the outstanding common stock of EICA, EPC, EIIC, EICMA and EHAIC for $60 million from Continental Casualty Company ("CCC"). The Company paid consideration in 1999 for the option to acquire these insurance companies from CCC at a future date. This consideration was recorded as an intangible asset on the Company's books. In conjunction with the purchase of these five companies, the $8 million balance of intangible asset at October 1, 2005 was reclassed to goodwill and included in common stock investments. The purchase price, which included $55 million of cash, cash equivalents and short-term investments, resulted in the recording of goodwill by Encompass, the details of which are presented in the table below:

(in thousands)

Company Acquired	Purchase Price	Goodwill	Goodwill Amortized 2014	Goodwill Amortized 2013
EICA	$ 28,655	$ 6,475	$ 648	$ 648
EPC	14,423	900	90	90
EIIC	5,891	500	50	50
EICMA	5,546	175	18	18
EHAIC	5,372	400	40	40

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2014 or 2013.

C. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2014 or 2013.

4. Discontinued Operations

The Company did not have discontinued operations in 2014 or 2013.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. There were no new investments in mortgage loans in 2014 or 2013.

2. There were no new investments in mortgage loans in 2014 or 2013.

(in millions)	2014	2013
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2014 and 2013 is presented in the table below:

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 370	$ -	$ 370
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 430	$ -	$ 430
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %

5. None of the Company's mortgage loans were impaired at December 31, 2014 or 2013.

6. None of the Company's mortgage loans were impaired or in nonaccrual status at December 31, 2014 or 2013. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2014 or 2013.

7. The Company did not have any activity to report for 2014 or 2013 within the allowance for credit losses account.

NOTES TO FINANCIAL STATEMENTS

8. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

B. Debt Restructuring

The Company did not have loan restructurings in 2014 or 2013.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2014 or 2013.

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.

2. The table below presents the aggregate amortized cost of LBASS before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

(in millions)	2014			2013		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ 10	$ -	$ 10	$ 79	$ 2	$ 79
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	28	-	28	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	15	1	15	142	2	159
d. Total 1st Quarter	$ 53	$ 1	$ 53	$ 221	$ 4	$ 238
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 9	$ -	$ 9	$ 14	$ -	$ 14
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	324	1	326	-	-	-
g. Present value of cash flows expected to be collected is less than the amortized cost basis	35	2	34	22	1	18
h. Total 2nd Quarter	$ 368	$ 3	$ 369	$ 36	$ 1	$ 32
OTTI recognized 3rd Quarter						
i. Intent to sell	$ 8	$ -	$ 8	$ 14	$ -	$ 14
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	552	2	550	1	-	1
k. Present value of cash flows expected to be collected is less than the amortized cost basis	18	1	23	15	-	14
l. Total 3rd Quarter	$ 578	$ 3	$ 581	$ 30	$ -	$ 29
OTTI recognized 4th Quarter						
m. Intent to sell	$ 7	$ -	$ 7	$ 11	$ -	$ 11
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	280	4	279	3	-	6
o. Present value of cash flows expected to be collected is less than the amortized cost basis	36	2	35	39	1	39
p. Total 4th Quarter	$ 323	$ 6	$ 321	$ 53	$ 1	$ 56
q. Annual Aggregate Total		$ 13			$ 6	

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired LBASS where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05874EAB7	$ 4	$ 3	$ 1	$ 3	$ 4	03/31/2014
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	03/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	03/31/2014
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2014
143108AA6	$ 4	$ 3	1	$ 3	$ 4	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	06/30/2014
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AC1	$ -	$ -	-	$ -	$ -	06/30/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2014
759950FX1	$ 7	$ 7	-	$ 7	$ 7	06/30/2014
92926WAB3	$ -	$ 1	-	$ -	$ 1	06/30/2014
12638PBV0	$ 2	$ 1	1	$ 1	$ 1	09/30/2014
126673DR0	$ 3	$ 3	-	$ 3	$ 8	09/30/2014
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	09/30/2014
32052JAA6	$ 5	$ 5	-	$ 5	$ 5	09/30/2014
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2014
64015@AC1	$ -	$ -	-	$ -	$ -	09/30/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
759950FX1	$ 6	$ 6	-	$ 6	$ 7	09/30/2014
92926WAB3	$ -	$ -	-	$ -	$ -	09/30/2014
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2014
05363WAA7	$ 7	$ 6	1	$ 6	$ 6	12/31/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	12/31/2014
225470M42	$ 3	$ 2	1	$ 2	$ 5	12/31/2014
32052JAA6	$ 4	$ 4	-	$ 4	$ 5	12/31/2014
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2014
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	12/31/2014
64015@AB3	$ -	$ -	-	$ -	$ -	12/31/2014
64015@AC1	$ -	$ -	-	$ -	$ -	12/31/2014
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
64090AAE4	$ 4	$ 3	1	$ 3	$ 4	12/31/2014
64129VAC7	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
759950FX1	$ 6	$ 6	-	$ 6	$ 6	12/31/2014
82842RAJ9	$ 4	$ 4	-	$ 4	$ 4	12/31/2014
84751PLM9	$ 4	$ 4	-	$ 4	$ 3	12/31/2014
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2014
Total			$ 8			
12543PAK9	$ 4	$ 4	$ -	$ 4	$ 5	03/31/2013
12544TAB0	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
12544VAD1	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
126673DR0	$ 3	$ 3	-	$ 3	$ 6	03/31/2013
161630BD9	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
17309RAA0	$ 9	$ 8	1	$ 8	$ 10	03/31/2013
32052JAA6	$ 6	$ 6	-	$ 6	$ 6	03/31/2013
466247YH0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
46629CAM9	$ 9	$ 9	-	$ 9	$ 12	03/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2013
46630PAZ8	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
52524VAL3	$ -	$ -	-	$ -	$ 1	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
69763NAC5	$ -	$ -	-	$ -	$ -	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
73316PJE1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
749581AJ3	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
759950GV4	$ 7	$ 7	-	$ 7	$ 6	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
94980SAT2	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
94984SAA9	$ 8	$ 7	1	$ 7	$ 8	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
94985LAH8	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
94985WDN8	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 9	03/31/2013
12638PBV0	$ 1	$ 1	-	$ 1	$ 2	06/30/2013
126673ZW5	$ 2	$ 2	-	$ 2	$ 1	06/30/2013
52524VAL3	$ -	$ -	-	$ -	$ -	06/30/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	06/30/2013

NOTES TO FINANCIAL STATEMENTS

759950GV4	$ 7	$ 6	1	$ 6	$ 5	06/30/2013
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
73316PCK4	$ 3	$ 3	-	$ 3	$ 2	09/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	09/30/2013
7609854U2	$ 2	$ 2	-	$ 2	$ 2	09/30/2013
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2013
225470M42	$ 3	$ 3	-	$ 3	$ 6	12/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2013
46629CAM9	$ 8	$ 8	-	$ 8	$ 11	12/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2013
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	12/31/2013
59020UH32	$ 4	$ 4	-	$ 4	$ 4	12/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ -	12/31/2013
64015@AC1	$ 2	$ 1	1	$ 1	$ 1	12/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	12/31/2013
759950FX1	$ 7	$ 7	-	$ 7	$ 7	12/31/2013
759950GV4	$ 6	$ 6	-	$ 6	$ 5	12/31/2013
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2013
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2013
Total			$ 4			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

   The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)		December 31 2014	December 31 2013
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (7)	$ (13)
	2. 12 months or longer	$ (6)	$ (9)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 1,110	$ 1,756
	2. 12 months or longer	$ 289	$ 144

5. As of December 31, 2014, the aggregate amount of unrealized losses related to LBASS was $13 million. Of the $13 million of unrealized losses, $12 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $12 million, $10 million were related to unrealized losses on investment grade LBASS and $2 million were related to below investment grade LBASS. Investment grade is defined as a security having an NAIC designation 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   As of December 31, 2014, the remaining $1 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost and below investment grade LBASS. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase.

   LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain loan-backed and structured securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

   As of December 31, 2014, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis. As of December 31, 2014 the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligation to return the collateral within liabilities.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2014 or 2013.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The Company did not enter into repurchase agreements in 2014 or 2013.

NOTES TO FINANCIAL STATEMENTS

2. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)	Fair Value 2014	Fair Value 2013
Securities lending		
(a) Open	$ 272	$ 287
(b) 30 days or less	-	-
(c) 31-60 days	-	-
(d) 61-90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 272	$ 287
(g) Securities received	-	-
(h) Total collateral received	$ 272	$ 287

3. The Company did not enter into dollar repurchase agreements in 2014 or 2013.

b.

(in millions)	December 31, 2014	December 31, 2013
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 269	$ 288

c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The Company did not enter into repurchase agreements in 2014 or 2013.

2. The following table summarizes the Company's cash collateral received in connection with its securities lending program and reinvested as of December 31:

(in millions)	2014 Amortized Cost	2014 Fair Value	2013 Amortized Cost	2013 Fair Value
Securities lending				
(a) Open	$ 4	$ 4	$ 7	$ 7
(b) 30 days or less	261	261	281	281
(c) 31-60 days	4	4	-	-
(d) 61-90 days	-	-	-	-
(e) 91-120 days	-	-	-	-
(f) 121-180 days	-	-	-	-
(g) 181-365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 269	$ 269	$ 288	$ 288
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 269	$ 269	$ 288	$ 288

3. The Company did not enter into dollar repurchase agreements in 2014 or 2013.

b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term securities that can easily be liquidated on demand to match the liability.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2014. In the 2013 Statement of Income, the Company recognized and reported impairment losses related to real estate investments of $1 million as net realized capital losses. The impairment loss was related to the demolition of a building on a property located in South Barrington, Illinois.

2. None of the Company's real estate investments were sold in 2014. During 2013, the Company entered into a sale-leaseback transaction with unaffiliated third parties for Company occupied buildings in Dallas, Texas. The details of the sale-leaseback transaction are disclosed in Note 15, Part A3. None of the Company's real estate investments were held for sale at December 31, 2014 or 2013. .

3. There were no properties held for sale as of December 31, 2014 or 2013.

4. The Company did not engage in retail land sales operations in 2014 or 2013.

5. The Company did not hold real estate with participating mortgage loan features in 2014 or 2013.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 3 to 13 years and 1 to 12 years as of December 31, 2014 and 2013, respectively. These investments have a required holding period of 15 years.

2. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2014 or 2013.

NOTES TO FINANCIAL STATEMENTS

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2014 or 2013.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2014 or 2013.

5. In 2014 and 2013, the Company did not write-down or reclassify LIHTC property investments.

H. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

($ in millions)	Gross Restricted 2014				
	1	2	3	4	5
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	272	-	-	-	272
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	1,667	-	-	-	1,667
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	75	-	-	-	75
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	12	-	-	-	12
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 2,027	$ -	$ -	$ -	$ 2,027

(a) Subset of column 1
(b) Subset of column 3

(continued)	Gross Restricted			Percentage	
	6	7	8	9	10
Restricted Asset Category	Total From 12/31/2013	Increase/ (Decrease) (5 minus 6)	Total 12/31/2014 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	287	(15)	272	0.6	0.6
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,833	(166)	1,667	3.8	3.9
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	82	(7)	75	0.2	0.2
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	8	4	12	-	-
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 2,211	$ (184)	$ 2,027	4.6 %	4.7 %

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross Restricted 2013 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	287	-	-	-	287
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,833	-	-	-	1,833
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	82	-	-	-	82
k. On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	8	-	-	-	8
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 2,211	$ -	$ -	$ -	$ 2,211

(a) Subset of column 1
(b) Subset of column 3

(continued)

Restricted Asset Category	Gross Restricted 6 Total From 12/31/2012	7 Increase/ (Decrease) (5 minus 6)	8 Total 12/31/2013 Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	241	46	287	0.6	0.7
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,433	400	1,833	4.2	4.2
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	78	4	82	0.2	0.2
k On deposit with other regulatory bodies	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-
m. Pledged as collateral not captured in other categories	7	1	8	-	-
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 1,760	$ 451	$ 2,211	5.0 %	5.1 %

2. The following tables summarize the details the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

Description of Assets	Gross Restricted 2014 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
Collateral pledged for over-the-counter derivatives and futures contracts	$ 12	$ -	$ -	$ -	$ 12
Total	$ 12	$ -	$ -	$ -	$ 12

(a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2013	Increase/ (Decrease) (5 minus 6)	Total 12/31/2014 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for over-the-counter derivatives and futures contracts	$ 8	$ 4	$ 12	- %	- %
Total	$ 8	$ 4	$ 12	- %	- %

	Gross Restricted 2013				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
Collateral pledged for other-the-counte derivatives and futures contracts	$ 8	$ -	$ -	$ -	$ 8
Total	$ 8	$ -	$ -	$ -	$ 8

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2012	Increase/ (Decrease) (5 minus 6)	Total 12/31/2013 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for other-the-counte derivatives and futures contracts	$ 7	$ 1	$ 8	- %	- %
Total	$ 7	$ 1	$ 8	- %	- %

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross Restricted 2014				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1
Total	$ 1	$ -	$ -	$ -	$ 1

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2013	Increase/ (Decrease) (5 minus 6)	Total 12/31/2014 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ -	$ 1	- %	- %
Total	$ 1	$ -	$ 1	- %	- %

	Gross Restricted 2013				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1
Total	$ 1	$ -	$ -	$ -	$ 1

(a) Subset of column 1
(b) Subset of column 3

(continued)

	Gross Restricted			Percentage	
	6	7	8	9	10
Description of Assets	Total From 12/31/2012	Increase/ (Decrease) (5 minus 6)	Total 12/31/2013 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ -	$ 1	- %	- %
Total	$ 1	$ -	$ 1	- %	- %

NOTES TO FINANCIAL STATEMENTS

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of December 31, 2014.

J. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative transactions or securities lending agreements contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company does not enter into repurchase, reverse repurchase or securities borrowing agreements.

K. Structured Notes

As of December 31, 2014, the Company held the following structured notes:

(in millions)

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
20774YPD3	$ 15	$ 15	$ 15	N
29265WAA6	4	5	4	N
539565AB7	7	7	7	N
857477AF0	10	11	10	N
97712DEX0	2	2	2	N
Total	$ 38	$ 40	$ 38	

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2014 or 2013.

B. The Company recognized impairment write-downs on its investments in partnerships and limit liability companies as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

($ in millions)	Number of Assets		Impairment Amount			
Asset description	2014	2013	2014	2013	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	1	-	$ 3	$ -	Extent to which fair value of underlying investments were depressed	Assessment of market value of partnership's investments
Partnership	8	-	12	-	Intent to sell	Price received to sell asset at measurement date under current market conditions
Limited liability companies	-	2	-	1	Companies experiencing financial difficulties and unlikely carrying values would be recovered.	Assessment of market value of limited liability companies' assets
	9	2	$ 15	$ 1		

The Company did not recognize impairment write-downs on joint ventures in 2014 or 2013.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. All due and accrued investment income was admitted at December 31, 2014. The total amount of due and accrued investment income nonadmitted at December 31, 2013 was $4 thousand.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2014 and 2013 included interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, negative equity market valuations, increases in credit spreads and foreign currency fluctuations, and for asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

NOTES TO FINANCIAL STATEMENTS

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company uses interest rate swap agreements to manage the interest rate risks of existing investments and to reduce exposure to rising or falling interest rates. Portfolio duration management is a risk management strategy that is principally employed wherein interest rates swap agreements are utilized to change the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of its bonds. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Credit default swap agreements used for buying protection and interest rate swap agreements receive non-hedge accounting treatment, and the change in the fair value of open swap agreements are reported as net unrealized capital gains and losses within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost. Periodic settlements, which represent amounts receivable from/payable to the counterparties or a clearing house are based on the settlement terms within the agreement, and reported as a component of net investment income. Interest rate and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are utilized to reduce currency risk exposure arising from investments in foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes equity index and interest rate futures contracts to reduce the duration of its bonds, manage equity risk in its equity portfolio and to reduce interest rate and equity risk associated with certain deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2014 or 2013.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2014 or 2013.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance at December 31, 2014 or 2013.

A. 1. The components of the net DTA (DTL) were as follows at December 31:

(in millions)	12/31/2014 (1) Ordinary	12/31/2014 (2) Capital	12/31/2014 (3) (Col 1+2) Total	12/31/2013 (4) Ordinary	12/31/2013 (5) Capital	12/31/2013 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 1,443	$ 260	$ 1,703	$ 1,436	$ 320	$ 1,756	$ 7	$ (60)	$ (53)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,443	$ 260	$ 1,703	$ 1,436	$ 320	$ 1,756	$ 7	$ (60)	$ (53)
(d) DTAs nonadmitted	49	-	49	53	-	53	(4)	-	(4)
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,394	$ 260	$ 1,654	$ 1,383	$ 320	$ 1,703	$ 11	$ (60)	$ (49)
(f) DTLs	322	170	492	332	197	529	(10)	(27)	(37)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,072	$ 90	$ 1,162	$ 1,051	$ 123	$ 1,174	$ 21	$ (33)	$ (12)

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows at December 31:

(in millions)	12/31/2014 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 989	90	1,079
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	83	-	83
1. Adjusted gross DTAs expected to be realized following the balance sheet date	83	-	83
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,256
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	322	170	492
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,394	$ 260	$ 1,654

	12/31/2013 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 560	$ 123	$ 683
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	491	-	491
1. Adjusted gross DTAs expected to be realized following the balance sheet date	491	-	491
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,370
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	332	197	529
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,383	$ 320	$ 1,703

	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	$ 429	(33)	396
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	(408)	-	(408)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(408)	-	(408)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(114)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(10)	(27)	(37)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 11	$ (60)	$ (49)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows at December 31:

(in millions)	2014	2013
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	663.3 %	617.7 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 16,968	$ 16,634

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows at December 31:

	12/31/2014 (1) Ordinary	(2) Capital	12/31/2013 (3) Ordinary	(4) Capital	Change (5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,443	$ 260	$ 1,436	$ 320	$ 7	$ (60)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	- %	- %	- %	- %	- %	- %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,394	$ 260	$ 1,383	$ 320	$ 11	$ (60)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %

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

B. The Company recognized all DTLs at December 31, 2014 and 2013.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 12/31/2014	(2) 12/31/2013	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 768	$ 661	$ 107
(b) Foreign	-	-	-
(c) Subtotal	$ 768	$ 661	$ 107
(d) Federal income tax on net capital gains	160	139	21
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 928	$ 800	$ 128
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 208	$ 237	$ (29)
(2) Unearned premium reserve	688	653	35
(3) Policyholder reserves	-	-	-
(4) Investments	39	23	16
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	221	228	(7)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	229	233	(4)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	58	62	(4)
(99) Subtotal	$ 1,443	$ 1,436	$ 7
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 49	$ 53	$ (4)
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,394	$ 1,383	$ 11
(e) Capital			
(1) Investments	$ 207	$ 293	$ (86)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	8	9	(1)
(4) Unrealized losses	45	18	27
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 260	$ 320	$ (60)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 260	$ 320	$ (60)
(i) Admitted DTAs (2d + 2h)	$ 1,654	$ 1,703	$ (49)
3. DTLs			
(a) Ordinary			
(1) Investments	$ 28	$ 41	$ (13)
(2) Fixed assets	122	112	10
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Premium acquisition expense	9	9	-
(6) Salvage & subrogation discounting	5	6	(1)
(7) Other (including items <5% of total ordinary tax liabilities)	9	17	(8)
(99) Subtotal	$ 173	$ 185	$ (12)
(b) Capital			
(1) Investments	$ 7	$ 8	$ (1)
(2) Real estate	-	-	-
(3) Unrealized gains	312	336	(24)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 319	$ 344	$ (25)
(c) DTLs (3a99 + 3b99)	$ 492	$ 529	$ (37)
4. Net DTAs/DTLs (2i – 3c)	$ 1,162	$ 1,174	$ (12)

The change in net deferred income tax comprises the following at December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2014	2013	Change
Total DTAs	$ 1,703	$ 1,756	$ (53)
Total DTLs	492	529	(37)
Net DTAs (DTLs)	$ 1,211	$ 1,227	(16)
Tax effect of unrealized gains (losses)			(51)
Change in net deferred income tax			(67)
Tax effect of nonadmitted assets			5
Surplus adjustments – including stock option forfeitures			(12)
Adjustment of prior year tax liability			(1)
Change in net deferred income tax relating to the provision			$ (75)

	2013	2012	Change
Total DTAs	$ 1,756	$ 2,009	$ (253)
Total DTLs	529	458	71
Net DTAs (DTLs)	$ 1,227	$ 1,551	(324)
Tax effect of unrealized gains (losses)			111
Change in net deferred income tax			(213)
Tax effect of nonadmitted assets			(47)
Surplus adjustments – including stock option forfeitures			19
Adjustment of prior year tax liability			2
Change in net deferred income tax relating to the provision			$ (239)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at December 31:

(in millions)	2014	Effective Tax Rate	2013	Effective Tax Rate
Provision computed at statutory rate	$ 1,135	35.0 %	$ 1,143	35.0 %
Tax-exempt interest deduction	(80)	(2.5)	(49)	(1.5)
Other	(51)	(1.6)	(55)	(1.7)
Change in net deferred income taxes	(75)	(2.3)	(239)	(7.3)
Total statutory income taxes	$ 929	28.6 %	$ 800	24.5 %

E. 1. At December 31, 2014, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. Income taxes incurred by the Company in 2014 and 2013 of $721 million and $500 million, respectively, will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2014 or 2013.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2014 is consolidated with the entities listed below:

ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Service Company
Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Life Company
Lincoln Benefit Reinsurance Company
North Light Specialty Insurance Company
Northbrook Services, Inc.
Northeast Agencies, Inc.
Pablo Creek Services, Inc.
Signature Agency, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Sterling Collision Centers, Inc.
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gave rise to the alternative minimum tax.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2014 and believes it is reasonably possible that the liability balance will not significantly increase in the next twelve months.

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2014 and 2013 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Holdings, LLC ("AIH")

On December 11, 2014, the Company repurchased 2,967 common shares held by AIH for an aggregate price of $1.20 billion in cash.

The Company paid a total of $2.47 billion and $1.95 billion cash dividends to its parent, AIH, in 2014 and 2013, respectively. See Note 13, Part 4 for details.

Transactions with the Corporation

There were two advances made to the Company of $500 million each by the Allstate Corporation under the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") to enhance investment returns. The first advance was made on March 22, 2013 at an interest rate of 0.32% and repaid April 30, 2013 with interest expense of $177 thousand. The second advance was made on April 30, 2013 at an interest rate of 0.31% and repaid on June 7, 2013 with interest expense of $161 thousand. At December 31, 2014 and 2013, the Company did not have outstanding intercompany loans with the Corporation.

Transactions with Allstate Life Insurance Company ("ALIC")

On June 26, 2014, the Company received $700 million in cash from its wholly-owned subsidiary, ALIC, which was accounted for as a return of capital.

NOTES TO FINANCIAL STATEMENTS

On December 30, 2013, the Company received $500 million in cash from its wholly-owned subsidiary, ALIC, which was accounted for as a return of capital.

On June 19, 2013, with IL DOI approval, ALIC repaid the Company $200 million of principal amount, which represented the remaining balance of the surplus note issued on November 17, 2008, plus $3 million of accrued interest. On April 1, 2013, ALIC also paid accrued interest of $7 million to the Company with IL DOI approval.

Transactions with Allstate New Jersey Insurance Company ("ANJ")

On October 17, 2014, the Company received a cash dividend of $110 million from its wholly-owned subsidiary, ANJ.

On September 29, 2014, with IL DOI approval, ANJ repaid its $150 million surplus note, issued on April 17, 2009, plus $5 million of accrued interest to the Company.

D. The Company reported the following as receivable from affiliates at December 31:

(in millions)	2014	2013
ALIC	$ 89	$ 70
ANJ	32	10
First Colonial Insurance Company	17	9
American Heritage Life Insurance Company	15	26
Allstate Enterprises, LLC	15	14
Esurance Insurance Services, Inc.	10	9
Pablo Creek Services, Inc.	9	12
Allstate Financial Services, LLC ("AFS")	8	7
Allstate Property and Casualty Insurance Company	7	7
Allstate Investments, LLC ("AILLC")	6	8
Signature Motor Club, Inc.	5	5
E.R.J. Insurance Group, Inc.	4	4
Allstate Life Insurance Company of New York ("ALNY")	2	2
Allstate Motor Club, Inc.	2	-
Encompass Indemnity Company	2	-
Tech-Cor, LLC	1	1
Allstate Insurance Company of Canada	1	1
Northeast Agencies, Inc.	1	1
Castle Key Insurance Company	1	-
Lincoln Benefit Life Company ("LBL")	-	17
Allstate Indemnity Company	-	3
Charter National Life Insurance Company	-	1
Answer Financial Inc.	-	1
Total	$ 227	$ 208

The Company also reported the following as payable to affiliates at December 31:

(in millions)	2014	2013
Esurance Property and Casualty Insurance Company	$ 110	$ 81
Corporation	80	52
Esurance Insurance Company	39	25
Ivantage Select Agency, Inc.	2	2
Total	$ 231	$ 160

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company's employees are settled annually.

E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised*.

F. The Company, ALIC and the Corporation are parties to the Liquidity Agreement which allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. The Liquidity Agreement does not establish a commitment to advance funds on the part of any party. The Company and ALIC each serve as a lender and borrower and the Corporation serves only as a lender, with a one-year term and with the maximum amount of advances made or received limited to $1 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

G. The Company is a wholly-owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. At both December 31, 2014 and 2013, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2014 or 2013 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2014 or 2013.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines at December 31, 2014 or 2013.

NOTES TO FINANCIAL STATEMENTS

L. The carrying value of the Company's investments in Current Creek Investments, LLC ("Current Creek") and AP Real Estate, LLC ("AP Real Estate") as of December 31 is presented in the table below.

(in millions)	2014	2013
Current Creek	$ 180	$ 224
AP Real Estate	$ 67	$ 85

The Company utilized the look-through approach to determine the carrying value of both these investments. Current Creek and AP Real Estate are holding companies whose financial statements are not audited. Current Creek and AP Real Estate have invested in five joint ventures and three direct real estate properties, respectively. Each joint venture and the combined real estate properties prepare audited financial statements in conformity with accounting principles generally accepted in the U.S. The Company has limited its investments in Current Creek and AP Real Estate to the value contained in the audited financial statements of its underlying assets as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*. All liabilities, commitments, contingencies, guarantees and obligations of Current Creek and AP Real Estate, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of Current Creek and AP Real Estate.

11. Debt

A. The Company did not have debt outstanding at December 31, 2014 or 2013.

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity at December 31, 2014 or 2013.

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

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides certain health care subsidies for eligible claim employees hired before January 1, 2003 when they retire and their eligible dependents and certain life insurance benefits for eligible claim employees hired before January 1, 2003 when they retire. Qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plans' participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5.0% limit on annual medical cost inflation after retirement. The Company provides a fixed company contribution (based on years of service and other factors) for Medicare-eligible retirees, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates its benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for the postretirement plans. The postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's postretirement benefit plans are not funded.

	Overfunded		Underfunded	
(in millions)	2014	2013	2014	2013
1. Benefit obligation at beginning of year	$ -	$ -	$ 186	$ 265
2. Service cost	-	-	4	5
3. Interest cost	-	-	9	10
4. Contribution by plan participants	-	-	19	19
5. Actuarial (gain) loss	-	-	45	(14)
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(28)	(27)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	(72)
10. Benefit obligation at end of year	$ -	$ -	$ 235	$ 186

c. Postemployment & Compensated Absence Benefits

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

(3) Funded status

	Pension Benefits		Postretirement Benefits	
(in millions)	2014	2013	2014	2013
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$ -	$ -	$ -	$ 26
2. Overfunded plan assets	-	-	-	-
3. Total assets (nonadmitted)	$ -	$ -	$ -	$ 26
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	$ -	$ -	$ 221	$ 212
2. Liability for pension benefits	-	-	-	-
3. Total liabilities recognized	$ -	$ -	$ 221	$ 212
c. Unrecognized liabilities	$ -	$ -	$ 14	$ -

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013	Postemployment & Compensated Absence Benefits 2014	Postemployment & Compensated Absence Benefits 2013
a. Service cost	$ -	$ -	$ 4	$ 5	$ -	$ -
b. Interest cost	-	-	9	10	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(8)	(6)	-	-
f. Prior service cost or credit	-	-	13	13	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	(61)	-	-
h Total net periodic benefit cost	$ -	$ -	$ 18	$ (39)	$ -	$ -

(5) The change in items not yet recognized as a component of net periodic cost, which was recorded in unassigned funds (surplus)

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013
a. Items not yet recognized as a component of net periodic cost - prior year	$ -	$ -	$ (26)	$ (100)
b. Net transition asset of obligation recognized	-	-	-	-
c. Net prior service cost or credit arising during the period	-	-	-	95
d. Net prior service cost or credit recognized	-	-	(13)	(13)
e. Net gain and loss arising during the period	-	-	45	(14)
f. Net gain and loss recognized	-	-	8	6
g. Items not yet recognized as a component of net periodic cost - current	$ -	$ -	$ 14	$ (26)

(6) Amounts in unassigned funds (surplus) expected to be recognized in 2015 as components of net periodic benefit cost

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ 13	$ 13
c. Net recognized gains and losses	$ -	$ -	$ (2)	$ (8)

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

(in millions)	Pension Benefits 2014	Pension Benefits 2013	Postretirement Benefits 2014	Postretirement Benefits 2013
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ 50	$ 63
c. Net recognized gains and losses	$ -	$ -	$ (36)	$ (89)

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

	2014	2013
a. Weighted-average discount rate	4.98 %	3.47 %
b. Expected long-term rate of return on plan assets	- %	- %
c. Rate of compensation increase	- %	- %

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

	2014	2013
d. Weighted-average discount rate	4.20 %	4.94 %
e. Rate of compensation increase	- %	- %

(9) The Company was not a sponsor of defined benefit pension plans.

(10) The weighted average health care trend rate used in measuring the APBO was 6.80% for 2015, gradually declining to 4.50% in 2024, and remaining level thereafter.

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

(in thousands)	1 Percentage Point Increase	1 Percentage Point Decrease
a. Effect on total of service and interest cost components	$ 666	$ 679
b. Effect on postretirement benefit obligation	$ 7,966	$ 8,380

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

(in millions)	Years	Amount
a.	2015	$ 13
b.	2016	$ 12
c.	2017	$ 13
d.	2018	$ 14
e.	2019	$ 16
f.	2020 though 2024	$ 93

(13) The Company was not a sponsor of defined benefit pension plans. The Company contributed $9 million and $8 million to the other postretirement benefit plans in 2014 and 2013, respectively. Contributions by participants were $19 million in 2014 and 2013.

(14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

NOTES TO FINANCIAL STATEMENTS

(15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(18) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(19) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(20) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(21) The Company was not a sponsor of defined benefit pension plans. The Company adopted SSAP No. 92, *Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14,* effective January 1, 2013, and elected to immediately recognize the entire transition surplus impact.

B. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

C. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

D. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $21 million and $153 million in 2014 and 2013, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Medicare Modernization Act did not impact the Company's other postretirement benefit plans.

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

1. The Company had 42,000 common shares authorized and 39,033 shares issued and outstanding at December 31, 2014. All shares had a par value of $100 per share. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2013. All shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and outstanding at December 31, 2014 or 2013.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. At December 31, 2014, the maximum ordinary dividend that can be declared and paid in 2015 by the Company is limited to $2.31 billion.

4. The following ordinary cash dividends were paid to AIH:

(in millions)

Date of Payment	2014	2013
January 31	$ 450	$ 450
February 25	450	450
March 31	300	-
April 23	350	235
May 10	-	200
May 12	300	-
July 18	215	215
September 27	-	200
September 29	200	
December 18	200	200
Total	$ 2,465	$ 1,950

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes at December 31, 2014 or 2013.

9. The special surplus funds balance was $54 million and $59 million at December 31, 2014 and 2013, respectively. The change in the balance of special surplus funds between years was primarily due to a deferred gain on the sale-leaseback transactions described in Note 15.

10. Cumulative unrealized gains and losses increased unassigned funds by $1.49 billion and $1.07 billion at December 31, 2014 and 2013, respectively.

NOTES TO FINANCIAL STATEMENTS

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2014 or 2013.

12. The Company did not have restatements due to quasi-reorganizations in 2014 or 2013.

13. The Company was not quasi-reorganized.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.21 billion and $1.48 billion as of December 31, 2014 and 2013, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2014:

(in millions)

1 **Nature and circumstances of guarantee and key attributes, including date and duration of agreement.**	2 **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under (SSAP No. 5R).**	3 **Ultimate financial statement impact if action under guarantee required.**	4 **Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.**	5 **Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.**
With third parties				
The Company owns certain investments that obligate the Company to exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities.	$ -	Bonds	$ 1	Obligation associated with bond expires on or before July 26, 2016.
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one to three years.	$ 3	Expenses	$ 32	Historically, there have not been any material payments pursuant to these guarantees.
The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances.	$ -	Paid losses	See [2] below	On October 20, 2011, the Director of the Arizona Department of Insurance took control of the PMI insurance companies; effective October 24, 2011, the Director instituted a partial claim payment plan: claim payments will be made at 50%, with the remaining amount deferred as a policyholder claim. In 2014, the Director increased the partial payments to 67%. The effect of these developments to the Company is uncertain. The Company has not received any notices or requests for payments under this agreement. Management does not believe these developments will have a material effect on the net income, cash flows or financial position of the Company.
With affiliates				
The Company and ALIC entered into the ALIC Agreement effective December 14, 2007. Under the ALIC Agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ratio of at least 150%.	See [1] below	Investment in common stock of ALIC	$ 1,000	Since the inception of the ALIC Agreement, no capital has been provided by the Company.
The Company and AFS entered into a Capital Support Agreement ("AFS Agreement") effective December 31, 2003. Under the AFS Agreement, the Company agrees to provide capital contributions as necessary to enable AFS to maintain net capital of at least $10 million at all times.	See [1] below	Investment in common stock of AFS	$ Unlimited	At December 31, 2014, AFS had capital of $28 million. The Company's last payment pursuant to the AFS Agreement was $13 million in 2004.
Total	$ 3		$ 1,033	

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised*.

[2] The maximum amount of future payments is the amount of claim payments on PMI policies written prior to October 28, 1994 that PMI fails to pay. The Company does not have access to information to develop an estimate at this time.

The agreements above did not contain a recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

NOTES TO FINANCIAL STATEMENTS

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows:

(in millions)	December 31 2014	December 31 2013
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 1,033	$ 1,041
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ -	$ -
2. Contingent liabilities	$ 3	$ 3
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 1,000	$ 1,000
2. Joint venture	-	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	32	40
5. Other	1	1
6. Total (should equal (3)a)	$ 1,033	$ 1,041

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2014 and 2013, the Company had accrued $6 million and $9 million, respectively, for future guaranty fund assessments. There were no accruals for premium tax offsets related to future guaranty fund assessments at December 31, 2014 or 2013. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10.0% of the calendar year deficit or 10.0% of Louisiana direct property premiums industry-wide for the prior calendar year. If a deficit remains after the regular assessment, LA Citizens can also levy emergency assessments in the current and subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit them to LA Citizens as collected.

Facilities such as LA Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements in the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

Reconciliations of assets recognized from policy surcharges and recorded in premiums and considerations were as follows:

(in millions)	2014	2013
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2	$ 2
b. Decreases during the year:		
Payments made	8	8
c. Increases during the year:		
Policy surcharges collected	8	8
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	$ 2	$ 2

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2014, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming From Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2014 or 2013.

E. Product Warranties

The Company did not have warranties on its products at December 31, 2014 or 2013.

F. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised*.

G. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $21 million and $20 million at December 31, 2014 and 2013, respectively.

NOTES TO FINANCIAL STATEMENTS

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2014, the CEA's capital balance was approximately $4.68 billion. If or in the event earthquake losses cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.56 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.66 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $312 million, if aggregate CEA earthquake losses exceed $10.52 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through a premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $10.52 billion as of September 30, 2014 and if an event were to result in claims greater than its capacity, affected policyholders may be paid a prorated portion of their covered losses, paid on an installment basis, or no payments may be made if the claim paying capacity of the CEA is insufficient.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2013, the Company's share of the CEA was 13.9%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $273 million during 2015. These amounts are re-evaluated by the board of directors of the CEA on an annual basis. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the results of operations and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

New Jersey Unsatisfied Claim and Judgment Fund ("NJUCJF")

The NJUCJF provides compensation to qualified claimants for bodily injury or death caused by private passenger automobiles operated by uninsured or "hit and run" drivers. The fund also provides reimbursement to insurers for the medical benefits portion of personal injury protection coverage paid in excess of $75,000 with no limits for policies issued or renewed prior to January 1, 1991 and in excess of $75,000 and capped at $250,000 for policies issued or renewed from January 1, 1991 to December 31, 2004. NJUCJF expenses are assessed on companies writing motor vehicle liability insurance in New Jersey annually based on their private passenger and commercial automobile written premiums. The NJUCJF was merged into the New Jersey Property Liability Guaranty Association who collects the assessments. Assessments to the Company totaled $9 million in 2014.

North Carolina Reinsurance Facility ("NCRF")

The NCRF provides automobile liability insurance to drivers that insurers are not otherwise willing to insure. All insurers licensed to write automobile insurance in North Carolina are members of the NCRF. The Company collects NCRF surcharges on all automobile policies written in the state. Premium, losses and expenses ceded to the NCRF and surcharges are remitted to the state. The NCRF results are shared by the member companies in proportion to their respective North Carolina automobile liability writings. Member companies are assessed or collect based on their participation ratios which are determined annually. As of September 30, 2014, the NCRF reported a surplus of $15 million in members' equity to cover future losses.

North Carolina Joint Underwriters Association (NCJUA")

The NCJUA was created to provide property insurance for properties that insurers are not otherwise willing to insure. All insurers licensed to write property insurance in North Carolina are members of the NCJUA. Premium, losses and expenses of the NCJUA are shared by the member companies in proportion to their respective North Carolina property insurance writings. Member companies are assessed when plan deficits occur, (or collect) based on their participation ratios, which are determined annually. As of December 31, 2014, the Company has a $3 million receivable from the NCJUA reflecting a plan surplus from all open years.

North Carolina Insurance Underwriting Association ("NCIUA")

The NCIUA provides windstorm and hail coverage as well as homeowners policies for properties located in the state's beach and coastal areas that insurers are not otherwise willing to insure. All insurers licensed to write residential and commercial property insurance in North Carolina are members of the NCIU. Members are assessed for plan deficits in proportion to their North Carolina residential and commercial property insurance writings, which is determined annually and varies by coverage. The plan currently has a surplus. Legislation in 2009 capped insurers' assessments for losses incurred in any year at $1 billion. If the plan requires funding in excess of this assessment, it may authorize insurers to assess a 10% surcharge on each property insurance policy statewide to be remitted to the plan.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Statement of Income. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities and/or assessments from these facilities.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

As of December 31, 2014, the Company estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the following disclosed matters where such an estimate is possible is zero to $690 million pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

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Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

Claims related proceedings

The Company is vigorously defending a class action lawsuit in Montana state court challenging aspects of its claim handling practices in Montana. The plaintiff alleges that the Company adjusts claims made by individuals who do not have attorneys in a manner that unfairly resulted in lower payments compared to claimants who were represented by attorneys. In January 2012, the court certified a class of Montana claimants who were not represented by attorneys with respect to the resolution of auto accident claims. The court certified the class to cover an indefinite period that commences in the mid-1990's. The certified claims include claims for declaratory judgment, injunctive relief and punitive damages in an unspecified amount. Injunctive relief may include a claim process by which unrepresented claimants could request that their claims be readjusted. No compensatory damages are sought on behalf of the class. The company appealed the order certifying the class. In August 2013, the Montana Supreme Court affirmed in part, and reversed in part, the lower court's order granting plaintiff's motion for class certification and remanded the case for trial. The Company petitioned for rehearing of the Montana Supreme Court's decision, which the Court denied. In January 2014, the Company timely filed a petition for a writ of certiorari with the U.S. Supreme Court seeking review of the Montana Supreme Court's decision. On May 5, 2014, the U.S. Supreme Court denied the petition for a writ of certiorari. The case will continue in Montana state court. To date no discovery has occurred related to the potential value of the class members' claims. The Company has asserted various defenses with respect to the plaintiff's claims, which have not been finally resolved. In the Company's judgment a loss is not probable.

The Company is vigorously litigating two class action cases in California in which the plaintiffs allege off-the-clock wage and hour claims. One case, involving two classes, is pending in Los Angeles Superior Court and was filed in December 2007. In this case, one class includes auto physical damage adjusters employed in the State of California from January 1, 2005 to the date of final judgment, to the extent the Company failed to pay for off-the-clock work to those adjusters who performed certain duties prior to their first assignments. The other class includes all non-exempt employees in California from December 19, 2006 until January 2010 who received pay statements from Allstate which allegedly did not comply with California law. The other case was filed in the U.S. District Court for the Central District of California in September 2010. In April 2012, the trial court certified the class, and Allstate appealed to the Ninth Circuit Court of Appeals. On September 3, 2014, the Ninth Circuit affirmed the trial court's decision to certify the class, and Allstate filed a motion for rehearing en banc. Allstate's motion for rehearing en banc was denied and on January 27, 2015, Allstate filed a petition for a Writ of Certiorari with the U.S. Supreme Court. In addition to off-the-clock claims, the plaintiffs in this case allege other California Labor Code violations resulting from purported unpaid overtime. The class in this case includes all adjusters in the State of California from September 29, 2006 to final judgment. Plaintiffs in both cases seek recovery of unpaid compensation, liquidated damages, penalties, and attorneys' fees and costs. In addition to the California class actions, a case was filed in the U.S. District Court for the Eastern District of New York alleging that no-fault claim adjusters have been improperly classified as exempt employees under New York Labor Law and the Fair Labor Standards Act. The case was filed in April 2011, and the plaintiffs are seeking unpaid wages, liquidated damages, injunctive relief, compensatory and punitive damages, and attorneys' fees. On September 16, 2014, the court certified a class of no-fault adjusters under New York Labor Law and refused to decertify a Fair Labor Standards Act class of no-fault adjusters. In the Company's judgment a loss is not probable.

The Company is vigorously defending certain matters in the U.S. District Court for the Eastern District of Pennsylvania relating to the Company's agency program reorganization announced in 1999. The current focus in these matters relates to a release of claims signed by the vast majority of the former agents who were participants in the reorganization program. These matters include the following:

- Romero I: In 2001, approximately 32 former employee agents, on behalf of a putative class of approximately 6,300 former employee agents, filed a putative class action alleging claims for age discrimination under the Age Discrimination in Employment Act, interference with benefits under ERISA, breach of contract, and breach of fiduciary duty. Plaintiffs also assert a claim for a declaratory judgment that the release of claims constitutes unlawful retaliation and should be set aside. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits.

- Romero II: A putative nationwide class action was also filed in 2001 by former employee agents alleging various violations of ERISA ("Romero II"). This action has been consolidated with Romero I. The Romero II plaintiffs, most of whom are also plaintiffs in Romero I, are challenging certain amendments to the Agents Pension Plan and seek to have service as exclusive agent independent contractors count toward eligibility for benefits under the Agents Pension Plan. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including loss of benefits as a result of their conversion to exclusive agent independent contractor status or retirement from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorneys' fees and costs. The court granted the Company's initial motion to dismiss the complaint. The Third Circuit Court of Appeals reversed that dismissal and remanded for further proceedings.

- Romero I and II consolidated proceedings: In 2004, the court ruled that the release was voidable and certified classes of agents, including a mandatory class of agents who had signed the release, for purposes of effecting the court's declaratory judgment that the release was voidable. In 2007, the court vacated its ruling and granted the Company's motion for summary judgment on all claims. Plaintiffs appealed and in July 2009, the U.S. Court of Appeals for the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor, remanded the case to the trial court for additional discovery, and instructed the trial court to first address the validity of the release after additional discovery. Following the completion of discovery limited to the validity of the release, the parties filed cross motions for summary judgment with respect to the validity of the release. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment, concluding that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised disputed issues of fact to be resolved at trial. Among other things, the court also held that the release, if valid, would bar all claims in Romero I and II. On May 23, 2014, plaintiffs moved to certify a class as to certain issues relating to the validity of the release. The court denied plaintiffs' class certification motion on October 6, 2014, stating, among other things, that individual factors and circumstances must be considered to determine whether each release signer entered into the release knowingly and voluntarily. The court entered an order on December 11, 2014, (a) stating that the court's October 6, 2014 denial of class certification as to release-related issues did not resolve whether issues relating to the merits of plaintiffs' claims may be subject to class certification at a later time, and (b) holding that the court's October 6, 2014 order restarted the running of the statute of limitation for any former employee agent who wished to challenge the validity of the release. In an order entered January 7, 2015, the court denied reconsideration of its December 11, 2014 order and clarified that all statutes of limitations to challenge the release would resume running on March 2, 2015. Trial proceedings are scheduled to commence in the second quarter of 2015 for individual plaintiffs to determine the question of whether their releases were knowingly and voluntarily signed.

- EEOC I: In 2001, the U.S. Equal Employment Opportunity Commission ("EEOC") filed suit alleging that Allstate's use of a release in the reorganization constituted retaliation under federal civil rights laws. The EEOC's suit was consolidated with Romero I and Romero II. On March 13, 2014, the trial court denied EEOC's motion for summary judgment and granted Allstate's motion for summary judgment and entered final judgment in favor of Allstate. The EEOC appealed this decision to the Third Circuit Court of Appeals, which affirmed the trial court's final judgment in Allstate's favor on February 13, 2015.

Based on the trial court's February 28, 2014 Order in Romero I and II, if the validity of the release is decided in favor of the Company, that would preclude any damages or other relief being awarded in Romero I and Romero II. The final resolution of these matters is subject to various uncertainties and complexities including how individual trials and possible appeals with respect to the validity of the

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release will be resolved and how the appeal from summary judgment in the Company's favor in EEOC I will be resolved. Depending upon how these issues are resolved, the Company may or may not have to address the merits of plaintiffs' claims relating to the reorganization and amendments to the Agents Pension Plan described herein. In the Company's judgment, a loss is not probable.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2027. Total rent expense, net of sublease rental income, was $173 million in 2014 and 2013 before allocation to affiliates. Sublease rental income was $1 million in 2014 and 2013.

The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $1 million and $3 million at December 31, 2014 and 2013, respectively.

2. a. At December 31, 2014, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

	Year Ending December 31	Operating Leases
1.	2015	$ 120
2.	2016	$ 103
3.	2017	$ 70
4.	2018	$ 56
5.	2019	$ 49
6.	Total*	$ 564

*Includes $166 million required after December 31, 2019

b. At December 31, 2014, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $1 million.

3. The Company was not involved in sale-leaseback transactions in 2014. In 2013, the Company entered into a sale-leaseback transaction to dispose of three buildings in Irving, Texas, and leaseback 100% of the buildings over a period of twelve years. The transaction resulted in a pre-tax gain of $45 million which was deferred. The deferred gain of $45 million will be recognized in special surplus funds and amortized to unassigned funds over the twelve year leaseback period. The Company has limited involvement other than being a tenant and the lease is accounted for as an operating lease.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2014 or 2013.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk as of December 31:

(in millions)

	Assets		Liabilities	
	2014	2013	2014	2013
a. Swaps	$ 106	$ 121	$ 411	$ 211
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 106	$ 121	$ 411	$ 211

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2014 and 2013 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company did not have credit exposure related to its outstanding swap contracts as of December 31, 2014 or 2013.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. As of December 31, 2014 and 2013, the Company pledged $12 million and $8 million, respectively, of cash and securities in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. At both December 31, 2013 and 2014, the Company pledged $1 million of securities to counterparties. Counterparties did not pledge any collateral to the Company as of December 31, 2014 or 2013.

Off-balance sheet financial instruments

1. The contractual amounts of off-balance sheet financial instruments as of December 31 were as follows:

(in millions)	2014	2013
Commitments to invest in limited partnership interests	$ 1,206	$ 1,476
Private placement commitments	$ 74	$ 38

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company enters into both of these types of agreements in the normal course of business.

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3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

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

A. The Company did not report transfers of premium receivables as sales in 2014 or 2013.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2014 and 2013, bonds, including LBASS and common stocks with fair values of $264 million and $280 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into repurchase, reverse repurchase, dollar repurchase or dollar reverse repurchase agreements.

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance its yield on the investment portfolio.

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the years ended December 31, 2014 and 2013, and reacquired within 30 days of the sale date were as follows:

($ in millions)	2014				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	13	$ 23	$ 23	$ -
Bonds	4	8	$ 15	$ 15	$ -
Bonds	5	3	$ 3	$ 3	$ -
Unaffiliated common stocks	None	239	$ 278	$ 307	$ 29

	2013				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	2	$ 4	$ 4	$ -
Bonds	4	-	$ -	$ -	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks	None	238	$ 116	$ 148	$ 32

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

There were no direct premiums written/produced by MGAs/TPAs in 2014 or 2013.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

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1. The following tables summarize the Company's assets and liabilities measured and reported at fair value as of December 31:

(in millions)	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	$ 55	$ 844	$ 988	$ 1,887
Hybrid securities	-	3	-	3
U.S. special revenue and special assessment obligations	-	-	34	34
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	55	847	1,022	1,924
Perpetual preferred stocks				
Industrial and miscellaneous	-	24	18	42
Unaffiliated common stocks				
Industrial and miscellaneous	2,167	2	24	2,193
Mutual funds	194	152	4	350
Total unaffiliated common stocks	2,361	154	28	2,543
Derivative assets				
Credit contracts	-	1	-	1
Total assets at fair value	$ 2,416	$ 1,026	$ 1,068	$ 4,510
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (6)	$ -	$ (6)
Total liabilities at fair value	$ -	$ (6)	$ -	$ (6)

	2013			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 525	$ 257	$ 782
Hybrid securities	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	64	64
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	525	324	849
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Unaffiliated common stocks				
Industrial and miscellaneous	2,490	1	11	2,502
Mutual funds	713	592	-	1,305
Total unaffiliated common stocks	3,203	593	11	3,807
Derivative assets				
Contract contracts	-	-	-	-
Total assets at fair value	$ 3,203	$ 1,150	$ 335	$ 4,688
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (4)	$ -	$ (4)
Total liabilities at fair value	$ -	$ (4)	$ -	$ (4)

There were no transfers between Level 1 and Level 2 during 2014. Transfers from Level 1 to Level 2, during 2013 included unaffiliated common stocks where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions) Description	Beginning balance as of 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 257	$ 755	$ (38)	$ (1)	$ (17)
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	64	19	(20)	4	(2)
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	-	2	-
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 335	$ 774	$ (61)	$ 5	$ (19)

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(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2014
Bonds					
Industrial and miscellaneous	$ 623	$ -	$ (443)	$ (148)	$ 988
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	5	-	(36)	-	34
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	18	-	-	-	18
Unaffiliated common stocks					
Industrial and miscellaneous	14	-	(1)	(2)	24
Mutual funds	4	-	-	-	4
Total assets and liabilities	$ 664	$ -	$ (480)	$ (150)	$ 1,068

Description	Beginning balance as of 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 175	$ (50)	$ 1	$ (3)
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	119	76	(24)	(4)	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	4	8	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	1	(3)
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 229	$ 259	$ (74)	$ (2)	$ (3)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2013
Bonds					
Industrial and miscellaneous	$ 366	$ -	$ (207)	$ (118)	$ 257
Hybrid securities	1	-	(1)	-	-
U.S. special revenue and special assessment obligations	1	-	(105)	(2)	64
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	(9)	-	3
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(1)	-	11
Mutual funds	-	-	-	-	-
Total assets and liabilities	$ 369	$ -	$ (323)	$ (120)	$ 335

Transfers into Level 3 during 2014 and 2013 included securities measured at lower of cost or market and reported at fair value in 2014 and 2013, and at cost in 2013 and 2012. In addition, transfers into Level 3 during 2014 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2014 and 2013 included securities measured at lower of cost or market and reported at cost in 2014 and 2013, and fair value in 2013 and 2012. Transfers out of Level 3 during 2014 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2013 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, residential and commercial mortgage-backed securities and asset-backed securities. The primary inputs to the valuation for corporate bonds, including those that are privately placed include quoted prices for identical or similar assets in markets that are not active,

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contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for commercial mortgage-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for residential mortgage-backed securities and asset-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain asset-backed securities are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Hybrid bonds consist of corporate bonds. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including certain interest rate and foreign currency swap agreements, foreign exchange forward contracts and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, municipal bonds, commercial mortgage-backed securities and asset-backed securities. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Municipal bonds consist of securities that are not rated by third party credit rating agencies but receive a NAIC designation. The primary inputs to the valuation of these municipal bonds include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Commercial mortgage-backed securities and asset-backed securities are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

U.S. special revenue and special assessment obligations bonds consist of municipal bonds that are not rated by third party credit rating agencies but receive a NAIC designation and auction rate securities. The significant valuation techniques for these securities are explained above in the Level 3 industrial and miscellaneous bond paragraph.

U.S. political subdivisions of states territories and possessions bonds also consist of municipal bonds that are not rated by third party credit rating agencies but receive a NAIC designation and auction rate securities. The significant valuation techniques for these securities are explained above in the Level 3 industrial and miscellaneous bond paragraph.

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

Derivatives - Certain over-the-counter derivatives, such as certain credit default swap agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the admitted, statement value and fair value estimates of financial instruments as of December 31:

Financial assets

(in millions)

	2014					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 26,469	$ 26,061	$ 1,150	$ 23,769	$ 1,550	$ -
Preferred stocks	$ 102	$ 81	$ -	$ 83	$ 19	$ -
Unaffiliated common stocks	$ 2,543	$ 2,543	$ 2,361	$ 154	$ 28	$ -
Mortgage loans on real estate	$ 384	$ 370	$ -	$ -	$ 384	$ -
Cash equivalents	$ 419	$ 419	$ -	$ 419	$ -	$ -
Short-term investments	$ 97	$ 97	$ 92	$ -	$ 5	$ -
Derivatives	$ 3	$ 1	$ 1	$ 2	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 305	$ 298	$ -	$ -	$ 305	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Collateral loans	$ -	$ -	$ -	$ -	$ -	$ -
Derivative collateral	$ 10	$ 10	$ -	$ 10	$ -	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(in millions)

	2013					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 24,991	$ 24,471	$ 346	$ 23,133	$ 1,512	$ -
Preferred stocks	$ 67	$ 61	$ -	$ 67	$ -	$ -
Unaffiliated common stocks	$ 3,806	$ 3,806	$ 3,203	$ 592	$ 11	$ -
Mortgage loans on real estate	$ 449	$ 430	$ -	$ -	$ 449	$ -
Cash equivalents	$ 685	$ 685	$ 181	$ 504	$ -	$ -
Short-term investments	$ 81	$ 81	$ 31	$ 35	$ 15	$ -
Derivatives	$ 2	$ 1	$ 1	$ 1	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 349	$ 332	$ -	$ -	$ 349	$ -
Affiliated surplus notes	$ 175	$ 169	$ -	$ -	$ 175	$ -
Collateral loans	$ 7	$ 7	$ -	$ -	$ 7	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including LBASS, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, including LBASS, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of preferred stocks in Level 3 is based on primary inputs including quoted prices or net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is based on amortized cost which approximates fair value and is in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of derivative collateral and reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

(in millions)

	2014					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 272	$ 272	$ -	$ 272	$ -	$ -
Derivatives	$ 8	$ 6	$ 2	$ 6	$ -	$ -

	2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 287	$ 287	$ -	$ 287	$ -	$ -
Derivatives	$ 3	$ 4	$ -	$ 3	$ -	$ -

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2014 and 2013.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2014 or 2013.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2014 or 2013.

C. Other Disclosures and Unusual Items

Sale of LBL

On April 1, 2014, the Company's wholly-owned subsidiary, ALIC, completed the sale of the outstanding shares of LBL, a Nebraska domiciled insurance company, LBL's life insurance business generated through independent master brokerage agencies, and all of LBL's deferred fixed annuity and long-term care insurance business to Resolution Life Holdings, Inc. The gross sale price was $797 million, representing $596 million of cash and the retention of tax benefits. The after-tax gain to ALIC on this transaction was $618 million. Of the $618 million of realized gains, $257 million were previously unrealized and reported as a component of ALIC's surplus. As part of the sale, LBL business written through independent master brokerage agencies and ceded to ALIC, totaling $11.31 billion of total policy reserves were recaptured. An estimated $4.87 billion of LBL's total policy reserves continue to be reinsured by ALIC. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to ALIC were novated on April 1, 2014. At December 31, 2014, the reinsurance recoverable associated with the novated portions of these reinsurance agreements was $882 million.

In conjunction with the sale, ALIC was required to establish a trust relating to the business that LBL continues to cede to ALIC. This trust is required to have assets greater than or equal to the statutory reserves ceded by LBL to ALIC, measured on a monthly basis. At December 31, 2014, the trust holds investments with a statutory statement value of $4.89 billion.

Related party commitments

The Company negotiated settlement agreements with certain claimants to pay annuities. Prior to July 1, 2001, the Company assigned its obligation to pay those claimants to Allstate Settlement Corporation ("ASC"), a subsidiary of ALIC, who purchased structured settlement annuities from ALIC and ALNY. In addition, the Company sold surety bonds to ASC which guaranteed the payment of the structured settlement annuity in the event ALIC and ALNY could not pay. ASC conducted similar transactions with unrelated parties and acquired surety bonds from AIC to guarantee the payment of those structured settlement annuity contracts issued by ALIC and ALNY. Most of the structured settlements issued to ASC were under "qualified assignment" meaning ASC assumed AIC's and unaffiliated parties' obligations to make future payments. Reserves recorded by ALIC and ALNY for annuity payments that are indemnified by the surety bonds of AIC were $4.84 billion and $4.91 billion at December 31, 2014 and 2013, respectively.

Other

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, columns 13 through 24, for accident years 2004, 2003, 2002, 2001, 2000, and 1999 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $30 million and $26 million of reserves related to employee medical and dental plans at December 31, 2014 and 2013, respectively.

D. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2014 or 2013.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2014 or 2013.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2014, the ABS RMBS portfolio had net unrealized gains of $9 million, comprised of $11 million in gross unrealized gains and $2 million in gross unrealized losses. As of December 31, 2013, the ABS RMBS portfolio had net unrealized gains of $3 million, comprised of $6 million in gross unrealized gains and $3 million in gross unrealized losses.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2014 and 2013, the Alt-A portfolio had net unrealized gains of $28 million and $29 million, respectively, which were primarily comprised of gross unrealized gains.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. The Company recorded OTTI losses related to asset impairments as follows for the years ended December 31:

(in millions)	2014	2013
ABS RMBS portfolio	$ -	$ 1
Alt-A portfolio	2	1
Total OTTI losses	$ 2	$ 2

   OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2014 or 2013. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(in millions)	2014			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 95	$ 75	$ 84	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 95	$ 75	$ 84	$ -

	2013			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 102	$ 81	$ 84	$ 1
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 102	$ 81	$ 84	$ 1

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	2014	2013
Actual cost	$ 118	$ 136
Book/adjusted carrying value	$ 113	$ 128
Fair value	$ 141	$ 157
OTTI losses recognized	$ 2	$ 1

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

22. Events Subsequent

On January 13, 2015, the Company declared two ordinary dividends of $450 million to AIH, which were paid in cash on February 2, 2015 and February 25, 2015, respectively.

An evaluation of subsequent events was made through February 24, 2015 for the Annual Statement issued on February 26, 2015. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus at December 31:

($ in millions) Reinsurer	NAIC Group Code	FEIN	2014	2013
Michigan Catastrophic Claim Association ("MCCA")	0000	AA-9991159	$ 2,880	$ 2,362

The MCCA is a mandatory insurance coverage and reinsurance indemnification mechanism for personal injury protection losses that provides indemnification for losses over a retention level that increases every other MCCA fiscal year. The retention level is $530 thousand per claim for the fiscal years ending June 30, 2015 and 2014. The MCCA operates similar to a reinsurance program and is funded by participating companies through a per vehicle annual assessment. This assessment is included in the premiums charged to the Company's customers and when collected, the Company remits the assessment to the MCCA. The MCCA is required to assess an amount each year sufficient to cover lifetime claims of all persons catastrophically injured in that year, its operating expenses, and adjustments for the amount for excesses or deficiencies in prior assessments. The MCCA prepares statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services ("MI DOI"). The MI DOI has granted the MCCA a statutory permitted practice that expires in 2016 to discount its liabilities for loss and loss adjustment expense. As of June 30, 2014, the date of its most recent annual financial report, the permitted practice reduced the MCCA's accumulated deficit by $51.24 billion to $411 million.

The collectibility of reinsurance recoverables is subject to uncertainty arising from a number of factors, including changes in market conditions, whether insured losses meet the qualifying conditions of the reinsurance contract and whether reinsurers, or their affiliates, have the financial capacity and willingness to make payments under the terms of a reinsurance treaty or contract. The Company also has credit risk exposure associated with the MCCA. There have been no significant uncollectible balances from the MCCA.

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation at December 31, 2014 or 2013, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2014					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 6,892	$ -	$ -	$ -	$ 6,892	$ -
b. All other	-	-	-	-	-	-
c. Total	$ 6,892	$ -	$ -	$ -	$ 6,892	$ -

d. Direct unearned premium reserve $ 2.74 billion

(in millions)	2013					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 6,271	$ -	$ -	$ -	$ 6,271	$ -
b. All other	-	-	-	-	-	-
c. Total	$ 6,271	$ -	$ -	$ -	$ 6,271	$ -

d. Direct unearned premium reserve $ 2.88 billion

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2014 or 2013.

3. The Company had no protected cells at December 31, 2014 or 2013.

D. Uncollectible Reinsurance

The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31, 2014 and 2013.

(in thousands)	2014	2013
1. Losses incurred	$ 19	$ 1,045
2. Loss adjustment expenses incurred	$ -	$ -
3. Premiums earned	$ -	$ -
4. Other	$ -	$ -

5. Company	Amount	Amount
ICM Insurance Company	$ 19	$ -
Lumbermens Mutual Casualty Company	$ -	$ 773
American Motorists Insurance Company	$ -	$ 272

Net underwriting losses as a result of uncollectible reinsurance were $19 thousand and $1 million in 2014 and 2013, respectively.

E. Commutation of Ceded Reinsurance

The Company reported in its operations in 2014 and 2013 as a result of commutations with the companies listed below, amounts that are reflected as:

(in thousands)	2014	2013
1. Losses incurred	$ -	$ 118
2. Loss adjustment expenses incurred	$ -	$ -
3. Premiums earned	$ -	$ -
4. Other	$ -	$ -

5. Company	Amount	Amount
La Licorne CIE, De Reassurances	$ -	$ 118

There were zero commutations in 2014. In 2013, net underwriting gains as a result of commutations were $118 thousand.

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR, and the related activity is shown below.

(in millions)

	SCOR			
	2014		**2013**	
	Assumed	Ceded	Assumed	Ceded
a. Reserves transferred				
1. Initial reserves	$ -	$ 411	$ -	$ 411
2. Adjustments - prior year(s)	-	(396)	-	(397)
3. Adjustments - current year	-	(1)	-	1
4. Current total	$ -	$ 14	$ -	$ 15
b. Consideration paid or received				
1. Initial consideration	$ -	$ 348	$ -	$ 348
2. Adjustments - prior year(s)	-	-	-	-
3. Adjustments - current year	-	-	-	-
4. Current total	$ -	$ 348	$ -	$ 348
c. Paid losses reimbursed or recovered				
1. Prior year(s)	$ -	$ -	$ -	$ -
2. Current year	-	-	-	-
3. Current total	$ -	$ -	$ -	$ -
d. Special surplus from retroactive reinsurance				
1. Initial surplus gain or loss	$ -	$ 63	$ -	$ 63
2. Adjustments - prior year(s)	-	(48)	-	(49)
3. Adjustments - current year	-	(1)	-	1
4. Current year restricted surplus	-	14	-	15
5. Cumulative total transferred to unassigned funds	$ -	$ -	$ -	$ -

e. All cedents and reinsurers involved in all transactions included in summary totals above:

	2014		**2013**	
Company	Assumed Amount	Ceded Amount	Assumed Amount	Ceded Amount
SCOR (NAIC Company Code 30058)	$ -	$ 14	$ -	$ 15
Total	$ -	$ 14	$ -	$ 15

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at December 31, 2014 or 2013.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation (“CNA”). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled $841 million and $843 million at December 31, 2014 and 2013, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million at December 31, 2014 and 2013.

(in millions)

Description	Interest Income	Cash Recoveries	Deposit Balance
Initial payment			$ 1,047
Year 1 (-%)	$ -		$ 1,047
End of year 1999		$ (47)	$ 1,000
Year 2 (-%)	$ -		$ 1,000
End of year 2000		$ (413)	$ 587
Year 3 (-%)	$ -		$ 587
End of year 2001		$ (207)	$ 380
Year 4 (-%)	$ -		$ 380
End of year 2002		$ (64)	$ 89
Year 5 (-%)	$ -		$ 89
End of year 2003		$ (43)	$ 68
Year 6 (-%)	$ -		$ 68
End of year 2004		$ (32)	$ 54
Year 7 (-%)	$ -		$ 54
End of year 2005		$ (2)	$ 52
Year 8 (-%)	$ -		$ 52
End of year 2006		$ (9)	$ 43
Year 9 (-%)	$ -		$ 43
End of year 2007		$ (7)	$ 36
Year 10 (-%)	$ -		$ 36
End of year 2008		$ (3)	$ 33
Year 11 (-%)	$ -		$ 33
End of year 2009		$ (5)	$ 28
Year 12 (-%)	$ -		$ 28
End of year 2010		$ (4)	$ 24
Year 13 (-%)	$ -		$ 24
End of year 2011		$ (1)	$ 23
Year 14 (-%)	$ -		$ 23
End of year 2012		$ (4)	$ 19
Year 15 (-%)	$ -		$ 19
End of year 2013		$ (2)	$ 17
Year 16 (-%)	$ -		$ 17
End of year 2014		$ 2	$ 19

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H. Transfer of Run-off Agreements

The Company did not enter into any agreements that qualified to receive run-off accounting treatment in 2014 or 2013.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.

2. The Company was not a certified reinsurer in 2014 or 2013.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments on certain commercial insurance policies through the review of each individual retrospectively rated risk, comparing the known loss development, including incurred but not reported ("IBNR") reserves, with that anticipated in the policy contract to arrive at the best estimate of returned or additional retrospective premium.

The Company also accrues estimated retrospective premium adjustments related to Your Choice Auto platinum ("YCA"), Your Choice Home platinum and gold ("YCH") and Allstate Blue policies in eligible states. YCA and YCH policies that are claim free during the policy period receive 5.0% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus which rewards eligible policyholders who stay with the Company for a full policy term with a 5.0% to 10.0% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

In 2014, in connection with the DriveWise program, the Company started accruing estimated retrospective premium adjustments related to certain auto policies in eligible states. DriveWise monitors the driving habits of policyholders and provides rewards in the form of premium adjustments to eligible policyholders for certain low risk driving habits.

B. The Company records accrued retrospective premium as an adjustment to earned premiums on certain commercial insurance policies. For YCA, YCH, Allstate Blue and DriveWise policies, the Company records accrued retrospective premium as an adjustment to written premiums.

C. The amount of net premiums written by the Company in 2014 and 2013 subject to retrospective rating features was $2.17 billion and $2.02 billion, respectively. These amounts represented 8.2% and 8.0% of total net premiums written in 2014 and 2013, respectively.

D. The Company did not have medical loss ratio rebates required pursuant to the Public Health Service Act.

E. The Company nonadmitted 10.0% of accrued retrospective premiums related to certain commercial insurance policies not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expense reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated Contracts*, as follows:

(in millions)	2014	2013
a. Total accrued retro premiums	$ 3	$ 3
b. Unsecured amount	3	3
c. Less: Nonadmitted amount (10.0%)	-	-
d. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) - (c) - (d)	$ 3	$ 3

The Company is responsible for the return of premium to YCA, YCH, Allstate Blue and DriveWise policyholders. These amounts represent a liability to the Company.

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions. In the normal course of business, the Company may also supplement its claim processes by utilizing third party adjusters, appraisers, engineers, inspectors, other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Since reserves are estimates of the unpaid portion of losses that have occurred, including IBNR losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. The highest degree of uncertainty is associated with reserves for losses incurred in the current reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	2014	2013
Balance at January 1	$ 14,553	$ 14,499
Incurred related to:		
Current year	17,682	16,392
Prior years	(12)	28
Total incurred	17,670	16,420
Paid related to:		
Current year	11,777	10,735
Prior years	5,781	5,631
Total paid	17,558	16,366
Balance at December 31	$ 14,665	$ 14,553

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.95 billion and $1.25 billion for the years ended December 31, 2014 and 2013, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved,

NOTES TO FINANCIAL STATEMENTS

including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(12) million and $28 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2014 and 2013, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $602 million and $543 million was included as a reduction of loss reserves at December 31, 2014 and 2013, respectively.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2014 or 2013.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable at December 31:

(in millions)

Loss Reserves Eliminated by Annuities		Unrecorded Loss Contingencies	
2014	**2013**	**2014**	**2013**
$ 279	$ 287	$ 279	$ 287

B. The following table presents the aggregate statement value of annuities due from a life insurer to the extent that the aggregate value of those annuities equals or exceeds 1% of policyholders' surplus at December 31:

(in millions)

Life Insurance Company and Location	Licensed in Company's State of Domicile Yes/No	Statement Value (i.e., Present Value) of Annuities	
		2014	**2013**
ALIC Northbrook, Illinois	Yes	$ 161	$ 168

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2014 or 2013.

29. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51, *Life Contracts*, or SSAP No. 54, *Individual and Group Accident and Health Contracts*, at December 31, 2014 or 2013.

30. Premium Deficiency Reserves

Premium deficiency reserves at December 31 were as follows:

(in millions)	**2014**	**2013**
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	01/28/2015	01/11/2014
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. High Deductibles

At December 31, 2014 and 2013, the amount of reserve credit recorded for high deductibles on unpaid claims was $103 thousand and $44 thousand, respectively. The amount billed and recoverable on paid claims was zero and $25 thousand at December 31, 2014 and 2013, respectively.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses at December 31, 2014 or 2013.

33. Asbestos/Environmental Reserves

A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arises principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty insurance industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess insurance, or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

NOTES TO FINANCIAL STATEMENTS

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors located throughout the country.

The Company conducts an annual review in the third quarter to evaluate and establish asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of the exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims is affected by intense advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and/or environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not yet been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs' evolving and expanding theories of liability, availability and collectibility of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses were deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, technology, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2010	2011	2012	2013	2014
Direct					
Beginning reserves	$ 1,090,432,000	$ 1,064,822,000	$ 1,009,835,000	$ 974,268,000	$ 923,722,000
Incurred losses and loss adjustment expenses	42,225,000	(2,294,000)	17,443,000	12,471,000	86,844,000
Calendar year payments for losses and loss adjustment expenses	(67,835,000)	(52,693,000)	(53,010,000)	(63,017,000)	(77,539,000)
Ending reserves	$ 1,064,822,000	$ 1,009,835,000	$ 974,268,000	$ 923,722,000	$ 933,027,000
Assumed Reinsurance					
Beginning reserves	$ 688,276,000	$ 589,091,000	$ 592,849,000	$ 545,576,000	$ 566,616,000
Incurred losses and loss adjustment expenses	(49,445,000)	37,058,000	16,817,000	69,372,000	36,689,000
Calendar year payments for losses and loss adjustment expenses	(49,740,000)	(33,300,000)	(64,090,000)	(48,332,000)	(48,647,000)
Ending reserves	$ 589,091,000	$ 592,849,000	$ 545,576,000	$ 566,616,000	$ 554,658,000
Net of Ceded Reinsurance					
Beginning reserves	$ 1,179,111,000	$ 1,098,670,000	$ 1,073,448,000	$ 1,023,093,000	$ 1,009,495,000
Incurred losses and loss adjustment expenses	5,201,000	22,918,000	27,861,000	71,984,000	86,938,000
Calendar year payments for losses and loss adjustment expenses	(85,642,000)	(48,140,000)	(78,216,000)	(85,582,000)	(86,433,000)
Ending reserves	$ 1,098,670,000	$ 1,073,448,000	$ 1,023,093,000	$ 1,009,495,000	$ 1,010,000,000

B. The table below summarizes the Company's ending IBNR reserves for asbestos claims at December 31:

	2013	2014
Direct basis	$ 415,613,000	$ 429,290,000
Assumed reinsurance basis	$ 377,608,000	$ 368,925,000
Net of ceded reinsurance basis	$ 567,949,000	$ 572,077,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims at December 31:

	2013	2014
Direct basis	$ 237,874,000	$ 226,096,000
Assumed reinsurance basis	$ 38,612,000	$ 39,343,000
Net of ceded reinsurance basis	$ 162,429,000	$ 153,504,000

NOTES TO FINANCIAL STATEMENTS

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

The table below summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2010	2011	2012	2013	2014
Direct					
Beginning reserves	$ 119,240,000	$ 113,544,000	$ 105,459,000	$ 121,380,000	$ 162,649,000
Incurred losses and loss adjustment expenses	6,792,000	5,513,000	20,842,000	45,055,000	6,891,000
Calendar year payments for losses and loss adjustment expenses	(12,488,000)	(13,598,000)	(4,921,000)	(3,786,000)	(11,443,000)
Ending reserves	$ 113,544,000	$ 105,459,000	$ 121,380,000	$ 162,649,000	$ 158,097,000
Assumed Reinsurance					
Beginning reserves	$ 100,648,000	$ 104,882,000	$ 92,275,000	$ 90,387,000	$ 78,495,000
Incurred losses and loss adjustment expenses	11,892,000	(6,237,000)	9,833,000	(948,000)	16,415,000
Calendar year payments for losses and loss adjustment expenses	(7,658,000)	(6,370,000)	(11,721,000)	(10,944,000)	(9,782,000)
Ending reserves	$ 104,882,000	$ 92,275,000	$ 90,387,000	$ 78,495,000	$ 85,128,000
Net of Ceded Reinsurance					
Beginning reserves	$ 176,177,000	$ 177,428,000	$ 163,344,000	$ 169,651,000	$ 186,632,000
Incurred losses and loss adjustment expenses	17,510,000	1,398,000	20,270,000	30,786,000	15,671,000
Calendar year payments for losses and loss adjustment expenses	(16,259,000)	(15,482,000)	(13,963,000)	(13,805,000)	(18,825,000)
Ending reserves	$ 177,428,000	$ 163,344,000	$ 169,651,000	$ 186,632,000	$ 183,478,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims at December 31:

	2013	2014
Direct basis	$ 65,110,000	$ 79,717,000
Assumed reinsurance	$ 44,917,000	$ 48,690,000
Net of Ceded reinsurance	$ 88,220,000	$ 99,579,000

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims at December 31:

	2013	2014
Direct basis	$ 19,054,000	$ 20,629,000
Assumed reinsurance	$ 16,708,000	$ 18,201,000
Net of Ceded reinsurance	$ 29,974,000	$ 31,144,000

34. Subscriber Savings Accounts

The Company is not a reciprocal insurance company, and accordingly, does not have subscriber savings accounts.

35. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2014 or 2013.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2014 or 2013.

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? ..... ILLINOIS

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

3.4 By what department or departments?
ILLINOIS and CALIFORNIA .....

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 [ ] No [ ] N/A [X]

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

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

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

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?

SCOTT WEINSTEIN, PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308

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

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

12.12 Number of parcels involved 95

12.13 Total book/adjusted carrying value ..... $ 1,506,760,231

12.2 If, yes provide explanation:

THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS WHICH INVEST IN REAL ESTATE.

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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)
SEE NOTE 17B

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 [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 271,663,051

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 [X] No [ ] N/A [ ]

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

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 [X] No [ ] N/A [ ]

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.	$	268,854,426
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	268,851,731
24.103	Total payable for securities lending reported on the liability page.	$	271,663,051

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 1,667,039,131
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 75,070,991
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 12,450,010
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 1,010,857

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICED FOR SALE FOR THE DURATION OF THE INVESTMENT	1,667,039,131

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 100,936,435

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
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE - 4th FLOOR, CHICAGO, IL 60606

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
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E. 52ND ST., NEW YORK, NY 10055
N/A	ARIEL INVESTMENTS LLC	615 EAST MICHIGAN STREET, FLOOR 3 MILWAUKEE, WI 53202-5207

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	124,214,109
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	67,180,190
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF (VT US)	1,716,546
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	1,047,403
29.2999 - Total		194,158,249

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
ISHARES TRUST RUSSELL 2000 INDEX FUND	ISIS PHARMACEUTICALS INC	123,124,548	12/31/2014
ISHARES TRUST RUSSELL 2000 INDEX FUND	CASH	117,118,472	12/31/2014
ISHARES TRUST RUSSELL 2000 INDEX FUND	BRUNSWICK CORP	81,082,019	12/31/2014
ISHARES TRUST RUSSELL 2000 INDEX FUND	RF MICRO DEVICES INC	81,082,019	12/31/2014
ISHARES TRUST RUSSELL 2000 INDEX FUND	TRIQUINT SEMICONDUCTOR INC	81,082,019	12/31/2014
ISHARES MSCI EAFE SMALL ETF (SCZ US)	BARRATT DEVELOPMENTS PLC	14,092,519	12/31/2014
ISHARES MSCI EAFE SMALL ETF (SCZ US)	TAYLOR WIMPEY PLC	14,092,519	12/31/2014
ISHARES MSCI EAFE SMALL ETF (SCZ US)	ST JAMES'S PLSCE PLC	13,369,826	12/31/2014
ISHARES MSCI EAFE SMALL ETF (SCZ US)	NIPPON SHINYAKU CO LTD	12,647,132	12/31/2014
ISHARES MSCI EAFE SMALL ETF (SCZ US)	MONDI PLC	12,285,786	12/31/2014
VANGUARD TOTAL WORLD STOCK ETF (VT US)	APPLE INC	92,047,291	12/31/2014
VANGUARD TOTAL WORLD STOCK ETF (VT US)	EXXON MOBIL CORP	55,587,000	12/31/2014
VANGUARD TOTAL WORLD STOCK ETF (VT US)	MICROSOFT CORP	49,012,194	12/31/2014
VANGUARD TOTAL WORLD STOCK ETF (VT US)	JOHNSON & JOHNSON	40,644,258	12/31/2014
VANGUARD TOTAL WORLD STOCK ETF (VT US)	WELLS FARGO & CO	40,644,258	12/31/2014
VANGUARD FTSE EMERGING MARKETS ETF	TENCENT HOLDINGS LTD	1,250,238,457	12/31/2014
VANGUARD FTSE EMERGING MARKETS ETF	CHINA MOBILE LTD	1,143,968,188	12/31/2014
VANGUARD FTSE EMERGING MARKETS ETF	TAIWAN SEMICONDUCTOR MANUFAC	1,125,214,612	12/31/2014
VANGUARD FTSE EMERGING MARKETS ETF	CHINA CONSTRUCTION BANK-H	1,112,712,227	12/31/2014
VANGUARD FTSE EMERGING MARKETS ETF	IND & COMM BK OF CHINA-H	987,688,381	12/31/2014

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	26,604,697,355	27,012,908,742	408,211,387
30.2 Preferred stocks	81,131,999	101,628,501	20,496,502
30.3 Totals	26,685,829,353	27,114,537,243	428,707,890

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

THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

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

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

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

THE BROKER QUOTES WERE DETERMINED TO BE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS AFTER PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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? ..... $ 32,225,136

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

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? ..... $ 30,216,924

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,681,837

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
AEP GEORGIA INVESTMENT FUND 2007 LLC	$ 9,242,253
ALLIANT TAX CREDIT FUND 65 LP	11,536,501
ALLIANT TAX CREDIT FUND 66, LTD	16,697,035
AP REAL ESTATE LLC	67,103,556
AP Timber LLC	152,195,474
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	3,790,268
BEACON CAPITAL STRATEGIC PARTNERS V, LP	5,924,054
BEACON CAPITAL STRATEGIC PARTNERS VI	10,472,298
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	18,261,391
BLACKSTONE REAL ESTATE PARTNERS IV	9,547,300
BLACKSTONE REAL ESTATE PARTNERS V	24,900,873
BLACKSTONE REAL ESTATE PARTNERS VI LP	31,516,203
BLACKSTONE REAL ESTATE PARTNERS VII	50,157,502
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	12,878,986
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	7,293,440
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	15,258,529
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP (FORMERLY MMA)	5,719,041
BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	7,444,764
CABOT INDUSTRIAL VALUE FUND III	-
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	16,654,981
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	-
CB STRATEGIC PARTNERS III	556,149
CBRE STRATEGIC PTR US OPP V LP	17,669,274
CENTERLINE CORPORATE PARTNERS XXXVII	10,165,640
CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	144,368,278
CHICAGO EQUITY FUND	50,166
COMMUNITY REINVESTMENT FUND 2003 LLC	-
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	11,696,444
CSFB GEORGIA STATE FUND I LLC	1,318,498
CURRENT CREEK INVESTMENTS LLC	179,986,452
ENTERPRISE HOUSING PARTNERS XX	13,531,600
ENTERPRISE HOUSING PARTNERS XXI LP	7,634,514
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	12,181,292
ILLINOIS EQUITY FUND	34,291
IMPACT C.I.L. PARENT LLC	3,583,474
IMPACT CHILDCARE LLC	187,823
IMPACT HEALTHCARE LLC	217,513
IMPACT PCCP IV LLC	1,867,119
JER FUND III	239,260
JER REAL ESTATE PARTNERS IV LP	5,187
KEYSTONE INDUSTRIAL FUND, LP	12,693,306
KTR INDUSTRIAL FUND II	19,964,384
KTR INDUSTRIAL FUND III LP	10,187,965
LANDMARK FUND IV	64,124
LANDMARK REAL ESTATE FUND V, LP	2,897,599
LANDMARK REAL ESTATE FUND VII	316,346
LANDMARK REAL ESTATE PARTNERS FUND VI	23,795,758
LEHMAN HOUSING VII a	14,894
LEHMAN HOUSING VII b	10,501
LION GABLES APARTMENT FUND	17,876,501
LONE STAR FUND VII	27,359,513
LONE STAR REAL ESTATE FUND III LP	14,176,120
MEADOWBROOK	-
ML-AI VENTURE 2, LLC	40,685,698
MOGA TAX CREDIT FUND II LLC	5,694,624
MORGAN STANLEY REAL ESTATE FUND III	65,789
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	15,410,295
NATIONAL EQUITY FUND	-
NATIONAL EQUITY FUND 2007	4,175,483
NATIONAL EQUITY FUND 2011 LP	14,507,362
NEW LOST RABBIT, LLC	4,087,500
O'CONNOR NORTH AMERICAN PROPERTIES	5,074,008
PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	44,892,473
PATRIA BRAZIL REAL ESTATE FUND II	9,560,904
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	8,614,152
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	9,837,027
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	6,982,086
PROSPERITAS REAL ESTATE PARTNERS III	8,728,183
RAYMOND JAMES TAX CREDIT FUND 36 LLC	11,041,601
RAYMOND JAMES TAX CREDIT FUND 37, LLC	14,207,771
RAYMOND JAMES TAX CREDIT FUND 38, LLC	16,378,029

RBC TAX CREDIT EQUITY NATIONAL FUND 13		13,758,225
RBC TAX CREDIT EQUITY NATIONAL FUND 14		14,361,354
RED FORT INDIA REAL ESTATE FUND II		57,868,772
RED STONE 2011 NATIONAL FUND		8,919,146
RELATED CORPORATE PARTNERS VII		-
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		17,469,513
RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)		22,566,065
ROCKPOINT REAL ESTATE FUND II, LP		5,523,904
ROCKPOINT REAL ESTATE FUND III LP		3,775,645
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		412,402
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		12,387,657
STARWOOD CAPITAL HOSPITALITY FUND II		31,246,973
STARWOOD HOSPITALITY I		15,893,774
STARWOOD OPPORTUNITY FUND IV		-
TCF A/GA-1 LLC		2,959,122
WALTON STREET REAL ESTATE FUND IV		1,773,048
WALTON STREET REAL ESTATE FUND VI		21,073,778
WESTBROOK REAL ESTATE FUND IV		74,334
WESTBROOK REAL ESTATE FUND VII		13,531,996
WESTBROOK REAL ESTATE FUND VIII		12,604,141
WESTBROOK REAL ESTATE PARTNERS V, LP		1,302,701
WESTBROOK REAL ESTATE PARTNERS VI		8,119,095
WESTMINSTER FUND II, LP		-
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP		9,951,166
	$	1,506,760,231

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	25,975,589,995	24,735,570,609
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	24,118,370,791	23,527,937,609
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does the reporting entity issue both participating and non-participating policies? Yes [X] No [ ]

3.2 If yes, state the amount of calendar year premiums written on:

3.21 Participating policies $ 289,458,460
3.22 Non-participating policies $ 6,999,502,279

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS. AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE COMPANY'S ULTIMATE PARENT, THE ALLSTATE (CORPORATION) HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES (CATS) NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATS INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CAT MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN OUR PROPERTY BUSINESS. AS OF DECEMBER 31, 2014, THE CORPORATION HAD LESS THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CATS LOSSES BY $2 BILLION, NET OF REINSURANCE, FROM HURRICANES AND EARTHQUAKES, BASED ON MODELED ASSUMPTIONS AND APPLICATIONS CURRENTLY AVAILABLE.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions:

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 1,081,375

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 94,033

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From ..... %

12.42 To ..... %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? ..... Yes [X] No [ ]

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

12.61 Letters of credit ..... $ 2,000,000

12.62 Collateral and other funds ..... $ 312,751

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 11,973,000

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. .....

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES. .....

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [X] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F - Part 5? ..... Yes [X] No [ ]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F - Part 5. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$ 71,142,002
17.12	Unfunded portion of Interrogatory 17.11	$ 71,142,002
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14	Case reserves portion of Interrogatory 17.11	$
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 71,142,002
17.16	Unearned premium portion of Interrogatory 17.11	$
17.17	Contingent commission portion of Interrogatory 17.11	$

Provide the following information for all other amounts included in Schedule F - P art 3 and excluded from Schedule F - Part 5, not included above.

17.18	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.19	Unfunded portion of Interrogatory 17.18	$
17.20	Paid losses and loss adjustment expenses portion of Interrogatory 17.18	$
17.21	Case reserves portion of Interrogatory 17.18	$
17.22	Incurred but not reported portion of Interrogatory 17.18	$
17.23	Unearned premium portion of Interrogatory 17.18	$
17.24	Contingent commission portion of Interrogatory 17.18	$

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

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

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

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2014	2 2013	3 2012	4 2011	5 2010
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	10,892,248,080	10,453,152,175	10,112,370,975	9,763,943,433	9,706,771,167
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	8,197,921,234	7,643,229,930	7,363,281,345	7,293,440,569	7,425,980,590
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	7,799,967,677	7,481,010,642	7,189,554,882	6,968,271,916	6,863,300,205
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	12,329,604	12,277,330	13,390,143	14,404,694	14,683,145
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	26,902,466,596	25,589,670,078	24,678,597,345	24,040,060,613	24,010,735,107
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	10,877,816,443	10,437,534,080	10,090,767,588	9,742,353,276	9,684,770,891
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,897,584,589	7,329,492,292	7,064,065,815	6,987,937,815	7,123,133,495
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	7,665,650,463	7,329,215,332	7,025,194,243	6,803,044,127	6,660,789,058
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	12,329,602	12,277,329	13,390,142	14,404,691	14,683,144
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	26,453,381,097	25,108,519,033	24,193,417,788	23,547,739,909	23,483,376,588
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	1,297,192,811	1,377,783,732	925,944,123	(992,703,370)	290,609,204
14.	Net investment gain or (loss) (Line 11)	1,646,046,833	1,544,186,453	1,372,874,695	1,063,490,025	897,635,287
15.	Total other income (Line 15)	138,640,940	204,212,318	155,752,743	170,340,535	185,846,372
16.	Dividends to policyholders (Line 17)	(880)	(3,959)		(90,985)	
17.	Federal and foreign income taxes incurred (Line 19)	768,084,026	660,730,475	504,170,816	18,262,740	344,953,104
18.	Net income (Line 20)	2,313,797,437	2,465,455,987	1,950,400,745	222,955,435	1,029,137,759
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	43,246,270,304	43,733,281,987	42,133,104,688	41,023,043,030	40,786,140,291
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	1,162,123,724	1,101,225,013	998,028,369	887,855,234	758,274,710
	20.2 Deferred and not yet due (Line 15.2)	3,225,344,685	3,001,948,772	2,995,413,703	2,968,126,035	3,033,281,082
	20.3 Accrued retrospective premiums (Line 15.3)	2,289,073	2,289,073	2,303,586	25,718,103	25,664,919
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	26,980,707,561	26,478,545,265	25,872,226,858	25,896,376,325	25,402,325,178
22.	Losses (Page 3, Line 1)	11,359,679,954	11,344,712,799	11,294,364,383	11,929,026,841	11,849,054,545
23.	Loss adjustment expenses (Page 3, Line 3)	3,305,102,853	3,208,196,884	3,204,569,635	3,155,471,434	2,931,068,752
24.	Unearned premiums (Page 3, Line 9)	9,452,644,111	8,974,853,009	8,601,920,710	8,426,864,967	8,281,432,913
25.	Capital paid up (Page 3, Lines 30 & 31)	3,903,300	4,200,000	4,200,000	4,200,000	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 37)	16,265,562,743	17,254,736,722	16,260,877,830	15,126,666,705	15,383,815,113
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	2,159,064,471	2,563,835,561	1,500,711,139	406,631,658	862,598,910
	Risk-Based Capital Analysis					
28.	Total adjusted capital	16,967,777,071	17,808,207,800	16,667,675,922	15,340,406,643	15,454,192,775
29.	Authorized control level risk-based capital	2,558,053,102	2,692,780,406	2,597,130,345	2,505,954,820	2,475,856,263
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	70.3	64.6	64.7	62.3	64.2
31.	Stocks (Lines 2.1 & 2.2)	19.4	22.7	22.6	25.6	26.4
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.0	1.1	1.4	1.4	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.8	0.8	0.9	1.0	0.9
34.	Cash, cash equivalents and short-term investments (Line 5)	(0.3)	0.8	0.0	(1.1)	(1.2)
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.2
37.	Other invested assets (Line 8)	8.8	9.7	10.2	10.5	9.4
38.	Receivables for securities (Line 9)	0.0	0.3	0.2	0.4	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0		
40.	Aggregate write-ins for invested assets (Line 11)				0.1	
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	4,563,797,507	4,746,881,494	5,011,838,442	5,109,117,267	5,224,501,167
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	478,412,647	671,290,559	852,472,994	1,486,814,196	2,236,280,480
48.	Total of above Lines 42 to 47	5,042,210,154	5,418,172,053	5,864,311,436	6,595,931,463	7,460,781,647
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	31.0	31.4	36.1	43.6	48.5

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2014	2 2013	3 2012	4 2011	5 2010
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	471,232,706	597,243,305	556,375,750	46,730,774	272,939,951
52.	Dividends to stockholders (Line 35)	(2,465,400,000)	(1,949,666,000)	(1,439,264,793)	(838,000,000)	(1,300,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(989,173,979)	993,858,892	1,134,211,125	(257,148,408)	357,741,213
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,998,219,880	6,496,044,720	6,497,623,508	6,028,889,261	6,393,013,622
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	4,189,405,454	4,220,503,923	4,125,993,683	3,780,837,453	3,494,365,809
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,814,262,411	3,352,042,237	4,085,687,138	5,673,568,587	4,535,371,442
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	114,452	(548,722)	81,456	110,262	162,963
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	158,310	322,922	470,582	832,446	288,415
59.	Total (Line 35)	15,002,160,508	14,068,365,080	14,709,856,367	15,484,238,009	14,423,202,251
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,876,755,798	6,385,815,647	6,370,106,331	5,900,721,115	6,274,181,234
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	4,132,199,737	3,655,389,157	3,816,468,929	3,642,308,594	3,418,109,293
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,806,957,396	3,320,395,782	4,085,224,712	5,647,558,221	4,522,556,822
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	111,431	(542,875)	83,470	113,357	158,643
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	158,310	322,922	470,582	832,446	288,415
65.	Total (Line 35)	14,816,182,674	13,361,380,632	14,272,354,024	15,191,533,731	14,215,294,408
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	57.1	54.2	56.8	65.3	61.5
68.	Loss expenses incurred (Line 3)	10.9	12.2	12.5	13.2	11.8
69.	Other underwriting expenses incurred (Line 4)	27.0	28.0	26.8	25.8	25.5
70.	Net underwriting gain (loss) (Line 8)	5.0	5.6	3.9	(4.2)	1.2
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	26.0	26.8	25.9	24.9	24.8
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	68.0	66.4	69.4	78.4	73.3
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	162.6	145.5	148.8	155.7	152.6
	One Year Loss Development (000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(17,660)	(38,678)	(384,864)	(256,427)	16,104
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(0.1)	(0.2)	(2.5)	(1.7)	0.1
	Two Year Loss Development (000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(142,730)	(507,347)	(357,566)	23,060	(3,953)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(0.9)	(3.4)	(2.3)	0.2	0.0

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:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	12,560	14,418		6,836	(342)	435	2,335		8	50	1,634	446
2.1 Allied lines	14,059	14,211		7,158	77,035	(14,263)	3,370		(3,600)	50	1,825	494
2.2 Multiple peril crop												
2.3 Federal flood	2,275,152	2,258,325		1,368,092	4,952,820	4,969,220	17,600				331,783	76,550
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	36,325,524	37,392,222		18,421,120	16,588,541	17,371,736	5,388,212	372,496	310,041	211,249	4,012,364	1,237,552
5.1 Commercial multiple peril (non-liability portion)	4,336,962	4,184,604		2,146,888	1,971,443	2,531,145	1,579,786	17,853	25,448	52,040	506,685	150,879
5.2 Commercial multiple peril (liability portion)	1,233,081	1,156,806		617,408	378,501	741,678	1,296,448	3,244	(261,104)	257,359	146,325	42,964
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,046,881	1,068,417		471,894	451,466	453,395	63,889	16,303	16,291	1,233	118,459	36,760
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	9	10		5	2,260	2,357	97		4	4	1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					12,191	(33,430)	299,217	1,582	(6,810)	13,236		
17.1 Other Liability - occurrence	127,292	135,791		57,025	11,282	(460,740)	526,006	898	(31,676)	29,356	14,360	4,589
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	22,831	24,607		9,781	5,000	41,289	116,409		(27,109)	12,829	3,485	797
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	27,122,225	27,889,514		6,469,185	19,790,425	18,147,111	20,479,425	1,004,519	165,193	2,766,604	3,006,392	1,086,604
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,498,710	3,294,662		1,770,809	1,851,846	1,506,958	1,319,274	42,632	(24,551)	148,109	427,910	123,448
21.1 Private passenger auto physical damage	41,824,897	42,350,560		10,168,805	13,191,329	13,561,835	784,108	67,776	69,085	50,616	4,621,189	1,669,054
21.2 Commercial auto physical damage	1,517,224	1,388,236		775,024	962,940	930,124	(21,014)	7,387	4,793	1,555	187,481	53,268
22. Aircraft (all perils)												
23. Fidelity						(223)			(1)			
24. Surety							30,059			504		
26. Burglary and theft						(363)	52		(4)			
27. Boiler and machinery	110,527	100,706		54,972	7,479	27,997	20,519		111	111	13,340	3,902
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	29,286	30,276		15,058							3,265	1,007
35. TOTALS (a)	119,497,220	121,303,361		42,360,060	60,254,215	59,776,262	31,905,791	1,534,690	236,117	3,544,903	13,396,498	4,488,314
DETAILS OF WRITE-INS												
3401. Identity theft	29,286	30,276		15,058							3,265	1,007
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)	29,286	30,276		15,058							3,265	1,007

(a) Finance and service charges not included in Lines 1 to 35 $ 1,448,143

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	6,807	6,847		1,389	(224)	1,059	2,123		23	45	1,355	204
2.1 Allied lines	18,998	19,395		8,364		(1,303)	5,607		(36)	137	3,011	555
2.2 Multiple peril crop												
2.3 Federal flood	642,737	671,567		394,743	35,219	35,219					99,008	17,404
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,095,387	23,782,414		12,196,890	10,050,458	9,126,530	4,844,516	289,991	114,801	430,987	2,880,240	626,366
5.1 Commercial multiple peril (non-liability portion)	3,721,495	3,859,407		1,985,585	1,954,334	1,744,374	1,153,745	31,656	45,719	72,661	473,542	101,746
5.2 Commercial multiple peril (liability portion)	1,120,344	1,191,200		580,126	110,296	107,153	1,812,809	132,983	(398,465)	258,122	145,583	30,742
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,112,267	1,194,678		515,132	429,266	431,635	88,016	9,601	9,657	2,406	140,479	30,785
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	45	23		23							6	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					19,595	87,637	94,147	454	3,492	8,480		
17.1 Other Liability - occurrence	226,438	250,835		105,912	605,952	646,657	139,211	14,153	(1,450)	16,332	28,103	6,071
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	38,892	43,887		19,720		1,260,825	1,363,439		285,419	349,926	6,759	1,179
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,416,131	15,799,602		3,547,511	12,532,659	9,176,555	9,661,310	539,300	(273,186)	1,316,819	1,881,875	423,945
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,070,911	1,081,535		492,141	662,990	1,022,480	1,019,986	12,867	23,847	108,977	137,822	30,780
21.1 Private passenger auto physical damage	15,758,782	16,011,164		3,761,995	3,854,260	3,580,158	133,296	8,044	(15,543)	16,281	1,910,739	431,133
21.2 Commercial auto physical damage	633,297	747,067		307,361	120,140	116,427	(976)		(421)	377	76,798	17,742
22. Aircraft (all perils)												
23. Fidelity	173	800		50		(2,400)	234		(11)	1	22	5
24. Surety												
26. Burglary and theft		6				(652)			(6)			
27. Boiler and machinery	99,627	91,602		50,037		(5,979)	3,978		(21)	22	13,805	2,829
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	62,962,332	64,752,031		23,966,977	30,374,944	27,326,375	20,321,443	1,039,049	(206,183)	2,581,571	7,799,149	1,721,488
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 487,314

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,297	1,054		897	(747)	(626)	191		2	4	129	21
2.1 Allied lines	8,490	7,968		4,152	3,572	3,410			(4)		1,030	208
2.2 Multiple peril crop												
2.3 Federal flood	2,218,387	2,184,317		1,384,973	595,957	595,957					322,310	50,283
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,971,125	23,351,573		11,736,128	10,235,152	10,534,282	3,851,336	178,975	222,925	340,634	2,540,197	518,564
5.1 Commercial multiple peril (non-liability portion)	3,811,148	3,749,091		1,889,697	1,718,138	1,736,711	981,426	40,558	51,253	56,425	426,374	82,769
5.2 Commercial multiple peril (liability portion)	1,250,400	1,209,220		639,804	178,722	333,343	1,188,595	29,503	(222,830)	250,243	139,162	27,986
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	625,548	650,512		297,133	167,876	171,359	49,643		(94)	1,138	70,789	14,041
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	56	50		34							6	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					647,001	(4,095,901)	2,716,142	12,804	(111,268)	230,359		
17.1 Other Liability - occurrence	105,472	516,497		55,846	302,285	101,686	6,530,910	788,167	321,351	564,109	22,170	2,525
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	14,097	14,453		7,850		(30,926)	295,033	7,398	(21,026)	113,160	1,630	356
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	12,631,630	13,201,875		2,891,023	8,880,153	9,393,308	10,230,067	287,135	(2,049)	1,297,242	1,427,896	276,454
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	4,191,691	4,026,040		2,222,295	1,621,353	909,467	1,821,891	48,994	(75,120)	185,181	486,348	110,509
21.1 Private passenger auto physical damage	16,014,785	16,597,866		3,722,736	4,052,691	3,981,358	51,577	26,281	14,908	22,278	1,808,449	350,814
21.2 Commercial auto physical damage	1,757,690	1,760,576		924,201	1,187,447	1,203,784	248	7,503	9,122	5,638	205,619	46,705
22. Aircraft (all perils)												
23. Fidelity	212	212		133		(21)	26				24	6
24. Surety	1,535	1,535		704								
26. Burglary and theft						(86)	1		(1)			
27. Boiler and machinery	76,267	68,553		38,892	14,895	32,320	18,420		84	88	8,400	1,863
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	39,591	41,525		19,691							4,338	885
35. TOTALS (a)	65,719,421	67,382,916		25,836,188	29,604,496	24,869,425	27,735,505	1,427,317	187,255	3,066,499	7,464,872	1,483,988
DETAILS OF WRITE-INS												
3401. Identity theft	39,591	41,525		19,691							4,338	885
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)	39,591	41,525		19,691							4,338	885

(a) Finance and service charges not included in Lines 1 to 35 $ 626,554

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	11,509	12,549		4,841	7,562	11,284	7,763		57	165	1,914	335
2.1 Allied lines	18,185	19,437		7,537	51,405	48,768	3,629		(102)	70	3,005	523
2.2 Multiple peril crop												
2.3 Federal flood	864,006	861,487		519,985	219,464	219,464					125,848	24,349
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,315,347	10,827,358		5,171,772	4,617,525	4,829,949	1,255,217	110,920	118,230	44,455	1,253,722	311,718
5.1 Commercial multiple peril (non-liability portion)	2,826,688	2,750,995		1,457,585	2,331,440	2,927,478	1,208,469	41,849	54,008	40,666	362,968	82,922
5.2 Commercial multiple peril (liability portion)	701,548	686,735		371,876	35,916	71,998	446,761	17,182	(149,647)	56,008	89,554	20,570
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	474,162	488,152		220,412	162,817	330,817	183,359	1,232	2,915	2,105	62,095	13,977
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	23	22		25							7	2
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							8,257					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					1,637	12,836	30,290	131	(1,384)	1,621		
17.1 Other Liability - occurrence	77,398	84,467		37,263	(300)	(107,342)	348,785		(4,888)	49,027	9,786	2,275
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	13,424	10,922		7,254		(5,715)	218,001		(25,636)	44,391	1,647	326
19.1 Private passenger auto no-fault (personal injury protection)	932,225	963,994		219,463	1,091,295	1,005,286	685,905	9,911	13,730	29,707	112,227	26,740
19.2 Other private passenger auto liability	12,922,972	13,328,272		3,017,393	9,423,922	7,053,516	10,618,079	343,333	(247,086)	1,088,544	1,557,742	371,184
19.3 Commercial auto no-fault (personal injury protection)						(122)	(28)		(10)			
19.4 Other commercial auto liability	1,629,820	1,558,862		859,096	691,492	363,033	1,075,801	21,886	(47,054)	101,506	221,717	48,290
21.1 Private passenger auto physical damage	21,185,367	21,553,165		5,050,830	6,324,093	6,435,680	365,360	22,243	17,551	26,163	2,546,557	607,673
21.2 Commercial auto physical damage	913,998	842,092		489,220	694,902	678,741	9,666	3,267	1,059	1,803	129,969	27,065
22. Aircraft (all perils)												
23. Fidelity	1,197	545		652			31				238	39
24. Surety												
26. Burglary and theft						(58)			(1)			
27. Boiler and machinery	47,330	43,605		25,186	6,939	1,451			(12)		6,455	1,402
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,583	4,739		2,431							563	140
35. TOTALS (a)	52,939,781	54,037,400		17,462,821	25,660,110	23,877,062	16,465,346	571,955	(268,268)	1,486,229	6,486,016	1,539,530
DETAILS OF WRITE-INS												
3401. Identity theft	4,583	4,739		2,431							563	140
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)	4,583	4,739		2,431							563	140

(a) Finance and service charges not included in Lines 1 to 35 $ 612,124

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF California DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	8,519	8,019		4,481	4,705	3,587	79		(34)	2	1,190	183
2.1 Allied lines	1,131,643	1,137,009		556,415	3,604	4,377	2,560		2	51	129,099	27,110
2.2 Multiple peril crop												
2.3 Federal flood	16,956,001	17,410,961		10,279,453	470,973	866,106	400,133				2,492,572	385,571
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	544,729,126	555,634,680		275,620,925	230,339,943	232,110,900	176,592,260	12,672,000	12,079,145	24,162,437	57,847,896	12,394,141
5.1 Commercial multiple peril (non-liability portion)	77,523,848	78,602,547		38,323,437	24,051,076	20,680,153	15,623,773	519,503	420,878	793,816	8,593,358	1,795,963
5.2 Commercial multiple peril (liability portion)	20,675,525	20,760,603		10,165,802	5,278,678	9,535,671	29,801,721	3,190,949	(277,503)	7,783,535	2,284,690	479,598
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	14,722,490	14,957,952		7,199,685	5,247,975	4,856,774	1,111,315	348,857	342,735	35,069	1,604,886	344,050
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	4,837	3,348		2,869	126,411	182,977	58,338	12,962	14,917	2,047	504	110
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							215					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					480,813	735,058	10,310,669	292,741	(65,633)	675,559		
17.1 Other Liability - occurrence	39,847,638	40,211,484		20,042,321	20,321,540	36,622,573	79,860,480	1,380,528	1,820,908	8,154,216	4,297,152	907,808
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	218,615	194,593		91,492	251,015	2,372,201	45,633,389	962,464	585,343	13,261,921	26,678	5,373
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	108,030,742	128,835,127		14,556,553	71,540,395	69,379,931	91,945,754	5,727,851	3,677,549	12,701,162	11,473,920	2,812,171
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	35,872,317	32,441,741		18,389,312	19,326,320	25,925,465	33,759,181	1,428,383	1,063,800	3,062,123	3,987,247	942,138
21.1 Private passenger auto physical damage	83,539,958	97,842,379		12,589,081	42,432,523	40,138,032	(3,003,134)	234,739	(177,721)	174,935	8,874,019	2,159,749
21.2 Commercial auto physical damage	9,733,049	8,863,122		5,030,473	7,532,582	7,568,003	106,110	49,749	36,397	30,376	1,078,805	268,103
22. Aircraft (all perils)												
23. Fidelity	2,684	3,759		747	50,000	45,189	2,795		(22)	11	298	65
24. Surety							1,042			17		
26. Burglary and theft		12			10,798	(1,719)	1,584		(124)	9		
27. Boiler and machinery	1,046,636	966,090		533,694	248,310	210,112	30,505		(195)	101	120,968	24,818
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	74,418	77,139		10,019							7,859	1,940
35. TOTALS (a)	954,118,045	997,950,566		413,396,758	427,717,661	451,235,388	482,238,769	26,820,727	19,520,441	70,837,389	102,821,140	22,548,891
DETAILS OF WRITE-INS												
3401. Identity theft	74,418	77,139		10,019							7,859	1,940
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)	74,418	77,139		10,019							7,859	1,940

(a) Finance and service charges not included in Lines 1 to 35 $ 10,005,655

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,098	2,429		406	(1,477)	(1,714)			(6)		275	27
2.1 Allied lines	12,470	12,549		6,127	5,920	6,071	1,503		(2)	19	1,611	139
2.2 Multiple peril crop												
2.3 Federal flood	957,094	959,295		582,055	681,533	107,243					141,326	9,618
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	31,742,027	31,957,029		16,275,599	28,854,743	33,200,515	8,852,794	239,132	274,853	230,019	3,813,030	322,206
5.1 Commercial multiple peril (non-liability portion)	3,377,597	3,367,191		1,736,324	2,951,528	3,114,489	1,092,099	19,457	57,265	80,334	422,219	36,869
5.2 Commercial multiple peril (liability portion)	989,804	960,103		513,743	572,723	340,082	708,909	13,497	(468,879)	132,430	117,224	10,900
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	627,489	652,579		300,109	105,692	123,873	54,649	221	151	812	77,079	6,783
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	13	13		8							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					240,878	(19,362)	840,157	133,835	132,750	35,638		
17.1 Other Liability - occurrence	81,523	95,494		38,586	1,151,020	(44,796)	3,267,193	7,268	(13,156)	302,902	10,576	1,007
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	8,185	7,845		4,478		46,996	828,126		6,776	207,026	1,113	101
19.1 Private passenger auto no-fault (personal injury protection)					18,958	42,885	35,402	10,024	13,614	5,505		
19.2 Other private passenger auto liability	20,306,829	20,739,832		4,832,640	16,359,518	14,791,726	16,624,395	740,709	674,361	2,348,548	2,467,541	209,217
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,862,644	1,682,622		982,791	1,499,843	3,697,807	2,715,237	45,521	187,751	216,418	218,622	21,082
21.1 Private passenger auto physical damage	20,255,821	20,779,949		4,858,853	13,742,654	13,956,196	740,080	2,763	(15,164)	42,865	2,459,348	209,507
21.2 Commercial auto physical damage	811,741	710,416		430,182	561,520	556,032	6,417	752	62	2,349	95,442	9,108
22. Aircraft (all perils)												
23. Fidelity						(14)	7					
24. Surety												
26. Burglary and theft					3,000	2,961						
27. Boiler and machinery	67,750	63,667		34,888	38,437	38,437					8,307	767
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	32,370	33,640		16,293							3,872	328
35. TOTALS (a)	81,135,456	82,024,652		30,613,083	66,786,491	69,959,428	35,766,968	1,213,177	850,375	3,604,865	9,837,587	837,659
DETAILS OF WRITE-INS												
3401. Identity theft	32,370	33,640		16,293							3,872	328
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)	32,370	33,640		16,293							3,872	328

(a) Finance and service charges not included in Lines 1 to 35 $ 689,102

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines					(789)	(789)						
2.2 Multiple peril crop												
2.3 Federal flood	3,237,338	3,267,337		1,984,752	278,039	(235,559)					462,200	56,333
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	90,524,494	90,769,190		47,354,908	32,779,291	30,083,515	16,367,231	1,401,028	166,186	2,029,746	9,947,958	1,583,445
5.1 Commercial multiple peril (non-liability portion)	1,352,185	1,414,022		670,341	898,370	919,372	132,423	9,433	8,298	7,181	150,469	24,578
5.2 Commercial multiple peril (liability portion)	382,310	397,420		188,283	406,179	983,282	1,625,653	82,741	213,024	473,558	42,590	6,949
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,308,681	2,400,491		1,154,426	812,452	816,986	138,606	3,875	3,549	2,951	259,445	42,107
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	53,567	54,751		28,193		31	31		1	1	5,913	941
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					21,349	86,566	152,796	2,838	4,174	10,447		
17.1 Other Liability - occurrence	3,780,753	3,936,096		1,876,145	5,765,171	7,580,839	15,090,720	78,867	380,736	1,241,167	421,467	68,482
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,845	1,588		1,235	110,882	644,413	7,245,895	53,509	258,180	2,110,979	194	39
19.1 Private passenger auto no-fault (personal injury protection)					172,909	(180,262)	23,585	22,669	(20,597)	3,721		
19.2 Other private passenger auto liability	32,157,525	33,253,482		7,539,360	28,875,096	19,488,885	41,810,858	2,257,964	354,636	8,083,412	3,572,993	600,163
19.3 Commercial auto no-fault (personal injury protection)					46,552	209,995	178,003	5,856	19,023	14,562		
19.4 Other commercial auto liability	3,579,324	3,408,918		1,858,023	1,197,014	1,884,961	2,296,928	41,776	73,902	206,739	391,285	67,151
21.1 Private passenger auto physical damage	38,361,610	39,179,095		9,133,083	10,540,746	10,785,279	519,786	44,824	29,924	70,783	4,249,298	713,984
21.2 Commercial auto physical damage	1,061,878	979,906		543,130	697,447	714,110	14,966	4,168	5,100	2,260	115,342	19,753
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,585	2,599		1,382							266	53
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	203,675	215,054		107,094		(165)	55				22,322	3,571
35. TOTALS (a)	177,007,770	179,279,948		72,440,355	82,600,708	73,781,459	85,597,536	4,009,547	1,496,135	14,257,507	19,641,742	3,187,548
DETAILS OF WRITE-INS												
3401. Identity theft	203,675	215,054		107,094		(165)	55				22,322	3,571
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)	203,675	215,054		107,094		(165)	55				22,322	3,571

(a) Finance and service charges not included in Lines 1 to 35 $ 1,800,368

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	108	104		5	(118)	(117)	1				25	3
2.1 Allied lines	686	675		314							102	18
2.2 Multiple peril crop												
2.3 Federal flood	449,949	428,063		284,035	17,135	(13,865)					66,642	9,053
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,513,543	9,674,227		5,058,646	5,533,031	5,713,931	2,137,995	142,220	142,113	164,475	1,098,307	199,256
5.1 Commercial multiple peril (non-liability portion)	606,815	601,544		312,143	141,828	134,382	78,968	130	996	5,396	71,245	13,330
5.2 Commercial multiple peril (liability portion)	210,037	202,831		107,858	30,186	137,974	261,887	33,969	56,433	84,880	24,595	4,823
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	310,140	308,104		149,134	133,789	133,541	20,306	627	691	658	36,877	6,830
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	6	4		3							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					61,878	(41,030)	322,327	2,466	1,211	9,862		
17.1 Other Liability - occurrence	34,286	34,039		16,267	3,723	190,681	1,691,543	65,643	107,149	473,996	4,426	966
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,637	1,296		1,859		10,416,424	13,748,653	166,179	162,537	1,097,544	190	33
19.1 Private passenger auto no-fault (personal injury protection)	1,156,708	1,197,047		281,184	424,603	724,707	(410,732)	19,663	100,163	133,324	130,351	24,144
19.2 Other private passenger auto liability	4,694,420	4,833,683		1,133,198	2,800,980	2,434,939	4,966,421	218,051	222,307	740,114	529,271	98,001
19.3 Commercial auto no-fault (personal injury protection)	127,194	125,364		63,578	327,415	197,855	283,936	3,684	(14,907)	25,239	14,503	2,876
19.4 Other commercial auto liability	1,357,299	1,308,242		670,905	497,090	793,245	1,371,914	35,010	36,632	124,755	157,427	30,597
21.1 Private passenger auto physical damage	3,737,081	3,793,475		924,304	1,884,301	1,904,440	21,203	1,144	(2,377)	7,061	418,985	77,612
21.2 Commercial auto physical damage	365,410	347,447		186,084	373,770	400,557	22,054	100	751	1,751	42,598	8,238
22. Aircraft (all perils)												
23. Fidelity						(3)	6					
24. Surety												
26. Burglary and theft		2				(17)						
27. Boiler and machinery	8,846	7,712		4,818							1,050	215
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	23,883	24,727		12,564							2,763	499
35. TOTALS (a)	22,599,048	22,888,585		9,206,898	12,229,611	23,127,645	24,516,484	688,886	813,697	2,869,056	2,599,361	476,494
DETAILS OF WRITE-INS												
3401. Identity theft	23,883	24,727		12,564							2,763	499
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)	23,883	24,727		12,564							2,763	499

(a) Finance and service charges not included in Lines 1 to 35 $ 230,359

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,611	2,284		2,215	(45)	376	702		7	15	59	50
2.1 Allied lines	14,012	15,088		8,199		(436)			(12)		1,404	1,189
2.2 Multiple peril crop												
2.3 Federal flood	78,356	68,867		51,324	3,086	3,086					10,717	1,573
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,091,363	7,128,226		3,600,243	2,549,495	2,417,772	588,514	58,805	114,219	95,186	719,726	150,060
5.1 Commercial multiple peril (non-liability portion)	1,085,409	1,115,426		578,710	432,084	430,176	101,720	8,560	7,877	4,421	113,649	35,573
5.2 Commercial multiple peril (liability portion)	280,035	289,735		148,930	76,000	361,201	508,620	16,441	63,581	154,309	29,386	10,101
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	202,044	209,131		99,354	117,643	122,839	10,088	22,040	22,027	67	20,978	4,307
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(1)					29	29	1,000	1,001	1		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					45,769	(178,949)	659,182		22,712	42,877		
17.1 Other Liability - occurrence	10,212	34,113		5,179		(56,115)	138,587		(2,939)	10,289	1,209	967
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,163	4,676		1,937		(4,977)	17,169		(8,194)	4,420	331	280
19.1 Private passenger auto no-fault (personal injury protection)	97,986	100,627		23,271	209,226	249,832	74,172	38	4,595	6,147	10,311	2,396
19.2 Other private passenger auto liability	1,845,362	1,896,753		437,003	1,478,332	1,157,585	1,641,268	42,136	(47,650)	421,546	193,706	45,191
19.3 Commercial auto no-fault (personal injury protection)	23,522	21,878		11,394	435	67,480	67,979		5,796	5,999	2,552	502
19.4 Other commercial auto liability	423,196	397,027		195,837	127,829	154,320	63,842	939	946	5,943	45,044	8,837
21.1 Private passenger auto physical damage	4,349,495	4,418,603		1,046,386	927,699	949,987	(3,960)	710	(730)	6,830	456,244	106,615
21.2 Commercial auto physical damage	118,701	112,405		56,973	79,548	88,173	1,952	1,770	2,234	569	12,828	2,520
22. Aircraft (all perils)												
23. Fidelity						(63)	60					
24. Surety												
26. Burglary and theft		2				(230)			(2)			
27. Boiler and machinery	8,624	7,853		4,918	12,000	(3,931)			(69)		917	776
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,901	10,687		5,135							1,085	243
35. TOTALS (a)	15,644,991	15,833,381		6,277,009	6,059,102	5,758,154	3,869,925	152,440	185,399	758,620	1,620,146	371,181
DETAILS OF WRITE-INS												
3401. Identity theft	10,901	10,687		5,135							1,085	243
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)	10,901	10,687		5,135							1,085	243

(a) Finance and service charges not included in Lines 1 to 35 $ 151,484

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(197)	(486)		(3)	(10)		
2.1 Allied lines						448			12			
2.2 Multiple peril crop												
2.3 Federal flood	83,543,448	87,508,853		50,849,205	12,179,430	12,089,968	27,462				13,445,983	2,442,605
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril					(2,824)	(14,526)	12,086		(1)	10		
5.1 Commercial multiple peril (non-liability portion)	276,810	267,496		140,745	266,988	64,040	43,571	(1,175)	(11,900)	880	36,203	2,937
5.2 Commercial multiple peril (liability portion)	790,733	729,367		416,084	41,855	(5,916)	2,147,702	4,998	(914,559)	353,486	97,843	8,257
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	233,092	194,799		122,651	201,706	206,805	8,999		57	85	27,561	2,420
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							231,664					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	122,414	122,414			538,459	(943,237)	2,742,381	71,410	(171,743)	218,948		
17.1 Other Liability - occurrence	7,048,699	7,357,545		3,481,012	5,453,308	4,853,266	13,324,053	82,164	(518,835)	941,827	763,833	62,466
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	126,518	108,908		68,654	73,847	293,866	2,298,980	49,818	(150,706)	493,398	14,663	1,306
19.1 Private passenger auto no-fault (personal injury protection)	59,040,851	62,769,972		13,519,204	40,049,482	32,536,609	36,331,876	3,143,245	2,252,119	4,856,568	6,476,375	1,754,775
19.2 Other private passenger auto liability	236,980,070	235,823,177		59,366,093	163,832,016	171,820,259	207,604,537	13,798,439	13,424,855	28,070,930	25,725,643	6,970,378
19.3 Commercial auto no-fault (personal injury protection)	6,999,607	7,301,232		3,536,783	3,140,090	2,772,315	3,516,433	527,812	485,381	334,662	774,722	199,571
19.4 Other commercial auto liability	30,234,252	28,939,776		15,728,727	17,545,628	14,700,822	34,134,989	1,827,621	393,151	3,384,860	3,366,522	826,114
21.1 Private passenger auto physical damage	112,509,918	113,811,637		26,932,235	64,506,088	63,755,148	2,477,745	396,276	168,124	412,005	12,282,123	3,307,802
21.2 Commercial auto physical damage	9,319,891	9,276,093		4,725,735	4,709,797	4,876,725	3,578	63,310	60,193	21,945	1,040,798	258,527
22. Aircraft (all perils)												
23. Fidelity	7,123	7,106		3,841		(17)	488			2	871	74
24. Surety												
26. Burglary and theft	(29)	(29)				(852)	84		(8)		(3)	
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	116,955	118,808		26,803	500	500					12,880	3,490
35. TOTALS (a)	547,350,352	554,337,155		178,917,772	312,536,370	307,006,027	304,906,140	19,963,919	15,016,138	39,089,596	64,066,017	15,840,721
DETAILS OF WRITE-INS												
3401. Identity theft	116,955	118,808		26,803	500	500					12,880	3,490
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)	116,955	118,808		26,803	500	500					12,880	3,490

(a) Finance and service charges not included in Lines 1 to 35 $ 2,120,975

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	10,393	9,473		6,626	(826)	458	2,283		22	49	1,709	190
2.1 Allied lines	31,965	31,401		16,453		(1,546)	1		(42)		4,120	550
2.2 Multiple peril crop												
2.3 Federal flood	7,012,027	7,013,403		4,270,020	173,032	168,344	312				1,070,800	100,406
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	93,638,556	95,793,565		48,197,927	46,535,844	45,975,505	13,245,537	1,002,227	1,083,055	991,891	10,144,070	1,368,620
5.1 Commercial multiple peril (non-liability portion)	12,453,655	12,469,637		6,260,158	8,605,731	8,970,543	3,611,784	46,296	63,517	154,869	1,382,791	193,836
5.2 Commercial multiple peril (liability portion)	3,404,297	3,340,685		1,727,805	532,775	1,504,910	3,062,875	48,918	(223,772)	726,290	379,860	53,332
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,862,369	2,964,106		1,378,703	1,093,598	1,160,938	290,441	59,692	59,291	4,948	319,167	43,702
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	167	146		83							19	3
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					25,479	136,550	713,663	400	32,579	39,031		
17.1 Other Liability - occurrence	3,428,302	3,556,438		1,664,375	6,771,216	4,465,239	5,330,383	84,869	(115,527)	289,004	375,357	51,293
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	44,040	45,018		25,140	31,032	97,314	137,277		(37,624)	7,046	5,347	727
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	55,632,375	57,052,135		13,067,140	47,539,559	45,954,766	42,522,629	1,849,966	2,287,641	7,138,717	6,140,566	794,936
19.3 Commercial auto no-fault (personal injury protection)					18,766	18,766		3,099	3,099			
19.4 Other commercial auto liability	8,384,034	8,000,963		4,285,017	3,874,328	4,568,493	5,636,233	113,681	47,635	535,165	969,362	138,755
21.1 Private passenger auto physical damage	73,464,587	74,345,443		17,523,457	17,986,804	17,531,448	139,096	81,203	26,575	85,018	8,095,140	1,047,958
21.2 Commercial auto physical damage	2,970,457	2,834,950		1,503,527	1,563,403	1,566,588	21,618	15,177	14,799	6,595	348,174	49,294
22. Aircraft (all perils)												
23. Fidelity		110				(234)			(1)			
24. Surety												
26. Burglary and theft						(375)	60		(4)			
27. Boiler and machinery	224,370	204,280		117,233	37,379	36,383			(4)		25,411	3,744
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	75,815	80,156		38,520							8,111	1,146
35. TOTALS (a)	263,637,409	267,741,911		100,082,184	134,788,121	132,154,089	74,714,192	3,305,530	3,241,239	9,978,624	29,270,003	3,848,494
DETAILS OF WRITE-INS												
3401. Identity theft	75,815	80,156		38,520							8,111	1,146
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)	75,815	80,156		38,520							8,111	1,146

(a) Finance and service charges not included in Lines 1 to 35 $ 3,509,979

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	776,320	801,438		378,612	483,199	322,387	247,206	3,868	(36,262)	5,097	85,641	34,379
2.1 Allied lines	613,140	633,319		294,614	515,553	201,713	186,794	1,674	(5,560)	3,571	67,537	27,139
2.2 Multiple peril crop												
2.3 Federal flood	1,436,036	1,393,989		890,077	118,311	118,311					206,172	61,640
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,698,210	20,481,305		10,472,724	13,088,384	13,722,676	5,006,600	318,304	457,584	561,505	2,272,669	908,961
5.1 Commercial multiple peril (non-liability portion)	89,567	70,995		49,266	69,243	85,695	18,762		(216)	(119)	9,628	3,891
5.2 Commercial multiple peril (liability portion)	53,527	44,837		30,896		(6,702)	22,878		(12,145)	5,952	5,642	2,322
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	311,378	303,264		161,332	121,574	120,598	15,138	5,895	5,851	325	33,875	13,650
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	11	11		4		9	9				1	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						13,236	13,236		698	698		
17.1 Other Liability - occurrence	2,002,740	1,979,095		999,742	67,200	380,930	3,364,513	16,658	(7,426)	551,445	220,321	86,558
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,628	4,803		3,014		(3,456)	10,387		(5,991)	2,695	519	221
19.1 Private passenger auto no-fault (personal injury protection)	7,084,177	7,047,044		1,765,142	4,373,473	4,341,925	871,431	5,910	18,596	66,452	768,504	347,081
19.2 Other private passenger auto liability	23,812,399	23,630,541		5,928,770	11,301,876	13,029,279	16,388,954	767,943	300,025	1,660,073	2,579,389	1,163,835
19.3 Commercial auto no-fault (personal injury protection)	78,212	71,908		40,769	120,856	163,880	153,290	13	(885)	14,211	8,663	3,599
19.4 Other commercial auto liability	1,436,078	1,350,665		752,797	286,094	263,870	445,926	3,479	(1,178)	61,374	164,160	68,107
21.1 Private passenger auto physical damage	21,721,398	21,346,214		5,444,739	9,809,646	9,796,481	356,443	11,492	(13,094)	63,319	2,351,480	1,061,412
21.2 Commercial auto physical damage	420,990	400,907		212,528	275,767	288,788	(35,179)		(454)	1,404	48,165	20,001
22. Aircraft (all perils)												
23. Fidelity						(23)	15					
24. Surety												
26. Burglary and theft		1				(70)			(1)			
27. Boiler and machinery	4,522	3,700		2,306							461	197
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	80,543,332	79,564,036		27,427,333	40,631,176	42,839,526	27,066,405	1,135,235	699,542	2,998,006	8,822,827	3,802,993
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 830,149

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,389	1,285		646	(98)	28	218		2	5	247	26
2.1 Allied lines	2,980	2,960		1,193	8,638	8,497			(4)		452	54
2.2 Multiple peril crop												
2.3 Federal flood	469,497	485,187		274,357	2,826	2,826					68,817	6,920
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,910,196	6,072,089		3,176,402	4,047,895	4,298,059	1,259,407	57,128	53,555	58,540	679,144	103,352
5.1 Commercial multiple peril (non-liability portion)	901,564	921,549		464,514	421,000	514,348	376,323	2,761	8,612	18,873	112,388	14,033
5.2 Commercial multiple peril (liability portion)	282,801	283,742		145,563	6,205	(11,698)	271,910	21,109	(65,866)	68,540	33,938	4,581
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	210,622	219,198		97,236	42,310	53,443	26,409		472	975	24,900	3,216
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					1,280	1,350	70		16	16		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					960	(25,685)	30,202	69	(4,033)	3,080		
17.1 Other Liability - occurrence	80,741	88,942		36,468	(830)	48,945	924,005	30,104	54,274	170,803	9,725	1,352
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	13,044	12,286		7,743		55,078	990,821		2,520	247,188	1,610	181
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,240,857	4,423,118		987,671	3,058,571	2,402,097	3,691,721	145,730	70,620	503,861	507,653	62,546
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	525,924	505,572		268,566	301,062	(101,104)	181,793	6,196	(43,554)	22,717	65,435	8,586
21.1 Private passenger auto physical damage	5,062,045	5,226,014		1,204,736	1,411,311	1,410,201	120,568	727	(1,790)	7,995	604,866	74,857
21.2 Commercial auto physical damage	283,525	263,000		142,594	234,280	238,621	7,949	473	461	733	35,636	4,681
22. Aircraft (all perils)												
23. Fidelity	206	217		94		(17)	40				41	4
24. Surety												
26. Burglary and theft		2				(106)			(1)			
27. Boiler and machinery	18,772	17,567		8,778		5,992	5,992		33	33	2,408	330
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	6,709	6,929		3,312							775	119
35. TOTALS (a)	18,010,872	18,529,656		6,819,874	9,535,411	8,900,873	7,887,430	264,296	75,316	1,103,358	2,148,033	284,837
DETAILS OF WRITE-INS												
3401. Identity theft	6,709	6,929		3,312							775	119
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)	6,709	6,929		3,312							775	119

(a) Finance and service charges not included in Lines 1 to 35 $ 230,795

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	20,319	11,996		9,489	(1,035)	(42)	1,426		19	30	2,399	699
2.1 Allied lines	283,348	274,168		137,941		(670)			(18)		30,569	8,861
2.2 Multiple peril crop												
2.3 Federal flood	4,642,473	4,633,912		2,786,041	990,837	(47,125)	30,038				673,666	31,490
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	106,296,764	110,397,849		56,096,000	64,452,080	65,271,925	20,474,099	1,309,647	1,208,583	1,947,259	11,685,006	3,661,216
5.1 Commercial multiple peril (non-liability portion)	14,783,065	14,531,677		7,469,930	11,576,539	12,308,712	5,965,926	199,422	226,015	238,353	1,596,055	483,543
5.2 Commercial multiple peril (liability portion)	3,837,466	3,762,306		1,918,717	2,160,235	2,753,696	10,554,358	502,241	(1,673,313)	2,455,446	415,322	124,908
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,183,234	3,295,771		1,615,795	890,459	999,406	252,337	394	766	3,162	356,690	51,979
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	104	122		69							15	4
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					12,282	579,544	1,552,905	3,394	37,806	42,687		
17.1 Other Liability - occurrence	450,711	458,538		204,676	325,127	1,549,845	29,091,476	161,258	213,577	3,221,699	48,597	14,943
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	40,098	34,954		19,958	11,860,533	9,625,932	128,647,540	14,791,488	26,590,609	32,236,096	4,641	1,134
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	53,681,905	55,476,548		12,612,791	51,898,451	39,015,746	76,239,059	4,195,865	1,840,879	11,450,184	6,003,004	2,263,737
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,231,009	6,036,320		3,130,713	2,242,503	6,326,007	7,261,606	149,676	410,830	714,843	701,790	164,490
21.1 Private passenger auto physical damage	93,741,227	95,538,565		22,445,545	23,633,313	22,634,286	236,842	159,080	19,896	120,359	10,446,688	3,738,098
21.2 Commercial auto physical damage	2,485,408	2,411,037		1,245,849	1,849,819	1,822,539	(9,779)	5,641	1,429	6,339	280,530	60,675
22. Aircraft (all perils)												
23. Fidelity	664	664		495	25,000	24,301	309		(3)	1	78	23
24. Surety												
26. Burglary and theft					280	(1,590)			(18)			
27. Boiler and machinery	365,669	337,340		184,420	166,255	165,296	32,407		29	167	39,070	11,209
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	115,465	119,598		60,539							12,770	4,029
35. TOTALS (a)	290,158,930	297,321,365		109,938,969	172,082,678	163,027,809	280,330,547	21,478,104	28,877,085	52,436,626	32,296,889	10,621,038
DETAILS OF WRITE-INS												
3401. Identity theft	115,465	119,598		60,539							12,770	4,029
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)	115,465	119,598		60,539							12,770	4,029

(a) Finance and service charges not included in Lines 1 to 35 $ 2,724,672

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,591	583		1,008	(517)	(510)	7				181	35
2.1 Allied lines	4,852	4,314		2,951	2,003	2,007	1,001		(3)	8	486	88
2.2 Multiple peril crop												
2.3 Federal flood	1,371,301	1,392,096		865,997	483,764	466,764	15,000				209,466	24,578
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	45,755,099	47,657,037		23,989,592	22,752,116	22,454,603	7,084,791	561,079	473,213	480,303	5,012,464	823,833
5.1 Commercial multiple peril (non-liability portion)	2,071,807	2,084,367		1,063,298	1,810,757	2,100,990	637,765	30,270	42,026	32,188	232,574	39,326
5.2 Commercial multiple peril (liability portion)	644,115	640,489		335,577	1,499,271	(119,733)	1,811,754	44,150	(133,118)	455,778	72,099	12,338
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	923,046	954,494		448,949	341,868	384,801	142,417	976	1,785	2,947	104,318	17,473
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	210	86		125							25	4
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							414					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						10,226	10,226		367	367		
17.1 Other Liability - occurrence	625,177	666,821		292,973	3,500	1,094,199	3,017,475	475	284,158	547,983	72,049	11,528
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,523	6,381		3,275		107,623	1,661,385		19,245	411,845	928	131
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	11,599,101	11,987,044		2,688,156	13,051,878	9,511,802	15,072,377	706,098	(723,521)	2,008,817	1,316,797	227,244
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	982,734	958,700		501,645	653,114	295,833	664,396	21,416	(59,556)	69,582	110,013	18,820
21.1 Private passenger auto physical damage	21,482,352	21,903,139		5,082,429	5,392,271	5,298,888	70,143	27,199	11,257	22,252	2,426,028	418,894
21.2 Commercial auto physical damage	543,580	507,758		276,028	510,571	534,925	46,759	872	1,015	3,304	62,343	10,503
22. Aircraft (all perils)												
23. Fidelity	(155)	(155)				(191)			(1)		(18)	(3)
24. Surety												
26. Burglary and theft	(201)	(201)				(291)	63		(3)		(23)	(4)
27. Boiler and machinery	33,499	31,107		17,145	129,426	129,426					3,636	671
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	58,096	59,737		30,345							6,365	1,053
35. TOTALS (a)	86,102,727	88,853,798		35,599,494	46,630,023	42,271,364	30,235,972	1,392,534	(83,137)	4,035,374	9,629,730	1,606,511
DETAILS OF WRITE-INS												
3401. Identity theft	58,096	59,737		30,345							6,365	1,053
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)	58,096	59,737		30,345							6,365	1,053

(a) Finance and service charges not included in Lines 1 to 35 $ 1,201,711

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(6)						
2.1 Allied lines	337	333		209		(9)					39	6
2.2 Multiple peril crop												
2.3 Federal flood	218,987	225,286		131,227	154,083	154,083					32,989	2,638
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,770,839	2,870,699		1,475,465	1,590,966	1,595,890	255,096	16,064	7,463	9,429	315,775	33,997
5.1 Commercial multiple peril (non-liability portion)	221,173	224,387		122,587	267,328	192,328	35,425	8,911	5,581	2,973	24,700	3,165
5.2 Commercial multiple peril (liability portion)	77,133	74,629		43,176	1,151	108,557	162,992	2,886	12,750	37,000	8,524	1,128
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	203,952	212,358		90,988	62,732	59,025	18,299		(45)	746	24,516	2,818
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	263,517	278,038		125,709	1,000	107,937	1,396,135		26,653	227,725	31,181	3,552
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	726	486		484		(171)	394		(252)	102	87	13
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,360,880	2,467,028		552,083	1,932,937	2,124,562	2,422,649	184,210	173,773	274,097	271,215	29,683
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	170,149	160,550		89,725	43,629	50,183	25,400		1,811	4,741	18,925	2,314
21.1 Private passenger auto physical damage	4,457,799	4,593,374		1,062,058	1,496,249	1,437,493	28,803	416	(4,582)	4,142	511,529	56,209
21.2 Commercial auto physical damage	105,708	107,292		55,788	103,801	99,171	(2,071)		(114)	104	11,392	1,414
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	5,905	5,052		3,807							635	93
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	3,049	3,096		1,575							331	36
35. TOTALS (a)	10,860,154	11,222,607		3,754,881	5,653,877	5,929,044	4,343,121	212,487	223,039	561,058	1,251,836	137,067
DETAILS OF WRITE-INS												
3401. Identity theft	3,049	3,096		1,575							331	36
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)	3,049	3,096		1,575							331	36

(a) Finance and service charges not included in Lines 1 to 35 $ 122,410

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	416	423		97	(66)	215	470		5	10	80	6
2.1 Allied lines	1,075	1,091		260		(458)	864		(9)	19	197	15
2.2 Multiple peril crop												
2.3 Federal flood	284,392	292,742		168,451	19,428	19,428					45,252	3,502
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,431,194	9,254,967		4,959,398	3,147,434	2,593,088	659,461	99,282	37,065	58,878	1,122,194	119,443
5.1 Commercial multiple peril (non-liability portion)	638,761	624,266		318,521	129,846	223,886	194,604	909	4,742	9,797	79,342	8,406
5.2 Commercial multiple peril (liability portion)	177,006	174,663		90,580	85,825	9,898	103,901	2,371	(76,461)	5,225	21,212	2,333
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	243,334	255,463		113,169	52,938	51,044	10,448	19,448	19,352	225	29,536	3,194
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	8									1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	26,448	52,185		11,345	4,201	(90,378)	543,507		5,934	77,144	3,339	528
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,903	4,590		2,952		9,556	178,983		33	44,774	718	68
19.1 Private passenger auto no-fault (personal injury protection)	726,557	757,979		173,548	390,086	346,982	(83,205)	13,596	7,231	49,171	96,605	9,473
19.2 Other private passenger auto liability	3,436,412	3,579,387		819,956	2,878,971	2,847,003	2,396,518	170,359	61,695	315,875	456,613	44,756
19.3 Commercial auto no-fault (personal injury protection)	35,144	32,066		17,820	14,319	33,690	61,023		102	6,468	5,072	479
19.4 Other commercial auto liability	1,033,000	1,012,969		501,701	234,954	1,664,066	1,836,879	54,000	174,223	196,247	150,893	16,810
21.1 Private passenger auto physical damage	7,698,522	7,926,149		1,847,896	2,002,312	1,920,409	(29,028)	1,855	(1,657)	3,997	1,018,322	100,133
21.2 Commercial auto physical damage	830,502	832,760		405,565	498,509	497,601	6,022	535	(102)	947	125,871	11,499
22. Aircraft (all perils)												
23. Fidelity	145	145		115		4	12				16	2
24. Surety												
26. Burglary and theft						(14)						
27. Boiler and machinery	17,656	15,757		8,663	9,851	9,851					2,216	239
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,609	11,878		5,821							1,387	153
35. TOTALS (a)	24,597,083	24,829,489		9,445,860	9,468,607	10,135,870	5,880,457	362,354	232,152	768,778	3,158,866	321,040
DETAILS OF WRITE-INS												
3401. Identity theft	11,609	11,878		5,821							1,387	153
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)	11,609	11,878		5,821							1,387	153

(a) Finance and service charges not included in Lines 1 to 35 $ 325,471

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,830	2,103		1,151	(209)	79	469		5	10	611	77
2.1 Allied lines	3,538	3,364		1,683		(279)			(8)		609	83
2.2 Multiple peril crop												
2.3 Federal flood	998,735	981,368		606,105	164,445	164,445					146,750	21,545
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	18,105,867	18,078,135		9,532,735	6,261,883	5,817,754	1,951,293	236,362	196,774	137,822	2,170,839	402,305
5.1 Commercial multiple peril (non-liability portion)	1,827,931	1,827,988		954,699	888,701	787,932	411,379	38,057	31,860	22,505	234,935	41,841
5.2 Commercial multiple peril (liability portion)	570,974	553,693		298,117	128,085	203,474	440,118	8,790	(123,943)	53,348	74,811	13,146
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	462,119	487,041		210,537	64,921	59,876	8,103	1,918	1,835	444	56,976	10,773
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1,038,916	978,523		556,960							124,665	22,967
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					12,219	(257,834)	452,012	2,967	(34,428)	33,060		
17.1 Other Liability - occurrence	70,584	73,570		26,159		(380,955)	665,609	(80)	(52,231)	95,557	10,647	2,090
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,645	4,757		2,197		13,768	56,213		(9,511)	8,139	694	107
19.1 Private passenger auto no-fault (personal injury protection)	5,132,405	5,205,752		1,254,572	3,677,012	6,412,014	3,532,996	184,398	304,810	866,547	627,331	118,473
19.2 Other private passenger auto liability	28,784,221	28,939,412		7,019,966	20,766,701	16,290,675	23,722,252	1,478,130	868,539	2,497,657	3,516,042	664,141
19.3 Commercial auto no-fault (personal injury protection)	73,504	70,033		32,598	48,152	13,783	27,041	483	(4,305)	2,800	9,980	1,704
19.4 Other commercial auto liability	1,104,582	1,018,379		542,503	162,895	1,628,980	1,665,123	45,820	146,507	133,749	147,883	26,215
21.1 Private passenger auto physical damage	25,702,036	26,016,276		6,160,704	9,487,959	9,559,248	230,143	12,758	5,380	42,504	3,142,167	594,491
21.2 Commercial auto physical damage	438,902	407,626		214,651	228,833	226,589	(8,184)	2,107	1,767	505	60,820	10,479
22. Aircraft (all perils)												
23. Fidelity						(15)	10					
24. Surety												
26. Burglary and theft		3				(45)						
27. Boiler and machinery	31,853	28,472		15,497	19,674	23,523	3,849		21	21	4,280	759
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	21,457	22,083		11,095							2,554	475
35. TOTALS (a)	84,375,099	84,698,579		27,441,930	41,911,268	40,563,012	33,158,426	2,011,709	1,333,071	3,894,668	10,332,593	1,931,671
DETAILS OF WRITE-INS												
3401. Identity theft	21,457	22,083		11,095							2,554	475
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)	21,457	22,083		11,095							2,554	475

(a) Finance and service charges not included in Lines 1 to 35 $ 938,316

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	60,863	62,412		29,708	(1,080)	3,868	17,001		38	361	10,717	2,745
2.1 Allied lines	102,435	102,613		50,443	105,970	97,409	10,141		(424)	89	17,348	4,610
2.2 Multiple peril crop												
2.3 Federal flood	48,859,271	49,434,364		28,638,587	5,113,000	4,692,898	908,880				7,631,448	2,283,590
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	108,057,153	108,162,614		53,899,804	24,765,465	24,056,069	10,257,776	741,906	455,180	710,925	12,402,694	5,079,595
5.1 Commercial multiple peril (non-liability portion)	4,345,368	4,367,091		2,217,302	751,551	1,046,309	1,986,315	29,677	38,659	98,815	575,202	189,866
5.2 Commercial multiple peril (liability portion)	1,556,054	1,559,936		806,459	820,978	(354,224)	5,859,733	84,626	(1,575,384)	1,038,471	208,599	67,718
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,297,230	1,321,961		634,670	253,373	228,989	55,831	5,082	4,401	1,366	156,510	52,355
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	9,293	9,316		4,614							1,066	440
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							3,530					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					63,575	259,174	953,542	2,100	1,317	40,757		
17.1 Other Liability - occurrence	218,896	220,675		89,953	1,850,162	573,474	2,001,123	72,294	(36,895)	114,910	27,194	9,165
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	71,264	72,409		39,622	1,445	1,867,536	28,743,203	2,204	350,152	7,127,247	12,278	3,010
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	76,070,666	77,722,633		18,120,657	58,842,170	55,108,674	55,131,243	4,614,821	7,520,835	12,724,507	8,832,477	3,957,835
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,702,238	5,407,674		3,510,888	2,386,164	1,578,271	2,619,160	175,346	(41,921)	224,513	913,023	263,873
21.1 Private passenger auto physical damage	69,122,401	69,823,755		16,703,452	21,925,031	22,678,253	1,524,266	112,708	114,537	145,508	8,013,608	3,579,158
21.2 Commercial auto physical damage	1,656,059	1,353,218		868,187	712,198	700,544	28,479	4,001	2,649	4,181	223,502	64,514
22. Aircraft (all perils)												
23. Fidelity	313	299		46	38,961	38,623	305		(2)	1	38	16
24. Surety		163										
26. Burglary and theft						(1,193)			(11)			
27. Boiler and machinery	203,066	200,004		103,233	80,572	80,572					26,873	9,011
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	39,146	39,965		19,444							4,429	1,790
35. TOTALS (a)	318,371,716	319,861,102		125,737,068	117,709,534	112,655,245	110,100,527	5,844,765	6,833,133	22,231,651	39,057,005	15,569,289
DETAILS OF WRITE-INS												
3401. Identity theft	39,146	39,965		19,444							4,429	1,790
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)	39,146	39,965		19,444							4,429	1,790

(a) Finance and service charges not included in Lines 1 to 35 $ 2,691,188

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	159,901	165,660		88,257	159,729	31,876	88,192	1,518	(20,914)	1,816	21,408	3,719
2.1 Allied lines	53,607	55,986		29,342	11,566	10,316	97		(15)	1	7,021	1,221
2.2 Multiple peril crop												
2.3 Federal flood	1,417,883	1,377,805		906,180	37,964	37,964					222,961	32,862
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,065,945	9,294,821		4,875,209	3,084,092	2,874,443	954,471	98,322	105,617	69,739	1,216,470	212,342
5.1 Commercial multiple peril (non-liability portion)	595,684	586,722		319,477	645,235	328,175	45,996	2,468	(8,216)	2,215	77,534	14,065
5.2 Commercial multiple peril (liability portion)	170,707	161,930		94,683	5,000	297,775	362,254		49,105	81,784	22,079	4,056
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	512,038	504,807		241,371	112,678	117,694	24,617	822	1,068	841	70,744	12,469
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	9		5							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					175	191,206	213,276	35	7,671	9,314		
17.1 Other Liability - occurrence	142,505	241,899		69,254	205	152,637	1,486,482	3,730	46,136	280,746	22,414	3,409
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,228	1,306		368		(621)	2,096		(1,161)	544	216	33
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,348,030	3,506,482		758,328	3,860,155	2,164,243	3,929,493	189,194	(74,625)	541,387	474,248	78,101
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	501,929	481,628		268,379	115,251	359,281	390,062	10	18,049	36,113	65,614	12,569
21.1 Private passenger auto physical damage	6,122,872	6,361,319		1,428,573	1,463,471	1,343,865	43,958	8,430	(4,747)	7,777	865,449	142,641
21.2 Commercial auto physical damage	293,086	276,793		152,417	216,427	195,329	(9,381)	1,241	108	341	38,999	7,433
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	5,395	4,806		2,824							634	135
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	14,373	14,782		7,978							1,850	324
35. TOTALS (a)	22,405,192	23,036,756		9,242,646	9,711,948	8,104,183	7,531,613	305,771	118,075	1,032,616	3,107,642	525,377
DETAILS OF WRITE-INS												
3401. Identity theft	14,373	14,782		7,978							1,850	324
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)	14,373	14,782		7,978							1,850	324

(a) Finance and service charges not included in Lines 1 to 35 $ 332,842

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	632	481		262	(1,336)	(1,280)	89		1	2	61	10
2.1 Allied lines	12,423	12,518		6,831		(51)			(1)		1,399	270
2.2 Multiple peril crop												
2.3 Federal flood	3,427,559	3,463,517		2,144,804	307,639	203,639	11,000				512,169	68,183
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	120,960,620	123,604,742		63,506,603	64,934,501	45,982,506	31,360,198	1,419,660	(1,800,419)	4,047,682	12,686,628	2,445,206
5.1 Commercial multiple peril (non-liability portion)	3,906,093	3,987,605		1,982,628	2,630,963	3,648,401	1,814,485	51,632	80,073	69,217	426,909	85,416
5.2 Commercial multiple peril (liability portion)	1,116,081	1,139,396		564,448	8,305,381	17,024,085	18,826,068	3,219,588	4,402,822	3,433,821	121,821	24,382
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,388,143	3,481,532		1,711,248	1,278,343	1,220,263	242,287	10,992	11,893	6,052	366,064	71,664
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	15	15		10		186	186	1,424	1,431	6	2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					184,474	572,752	995,715	5,829	15,599	45,851		
17.1 Other Liability - occurrence	332,445	343,935		163,300	32,168,815	(3,216,214)	122,655,691	9,181,518	2,339,046	21,753,623	36,707	7,278
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,680	10,547		6,577		74,479	1,339,388		9,344	354,578	1,388	259
19.1 Private passenger auto no-fault (personal injury protection)	7,655,525	7,859,473		1,829,369	4,282,994	3,851,118	2,007,941	149,047	205,465	903,327	822,621	162,395
19.2 Other private passenger auto liability	70,690,660	72,468,503		16,882,374	51,169,579	50,868,346	53,091,491	2,284,478	333,081	8,265,008	7,591,428	1,498,553
19.3 Commercial auto no-fault (personal injury protection)	154,196	139,353		81,958	145,723	302,116	362,837	4,916	15,617	32,521	17,093	3,242
19.4 Other commercial auto liability	4,848,033	4,688,463		2,531,634	1,568,365	3,563,733	2,871,219	26,573	144,123	226,955	547,526	106,078
21.1 Private passenger auto physical damage	91,916,233	92,782,315		22,423,105	30,209,022	29,689,923	(584,206)	52,135	(30,548)	143,177	9,844,556	1,943,248
21.2 Commercial auto physical damage	1,487,947	1,432,780		748,192	1,266,308	1,293,628	37,945	1,010	1,793	6,362	167,888	31,210
22. Aircraft (all perils)												
23. Fidelity	100	104		21		(90)					20	2
24. Surety												
26. Burglary and theft		26				(109)	59		(1)			
27. Boiler and machinery	54,266	49,422		27,466	33,147	9,216	8,510		(22)	46	5,955	1,164
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	237,935	243,529		122,309		(682)	119				25,080	4,875
35. TOTALS (a)	310,200,584	315,708,258		114,733,138	198,483,916	155,085,962	235,041,021	16,408,802	5,729,294	39,288,229	33,175,314	6,453,433
DETAILS OF WRITE-INS												
3401. Identity theft	237,935	243,529		122,309		(682)	119				25,080	4,875
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)	237,935	243,529		122,309		(682)	119				25,080	4,875

(a) Finance and service charges not included in Lines 1 to 35 $ 3,016,665

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	27,183	21,461		21,451	4,989	4,989					4,989	628
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	57,991	2,470		55,521		19	19		1	1	5,805	1,345
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					3,479	206,035	327,079	1,113	(4,406)	13,308		
17.1 Other Liability - occurrence						696,854	2,569,343		161,460	577,680		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					375,000	4,308,462	20,892,329	38,617	720,881	4,942,184		
19.1 Private passenger auto no-fault (personal injury protection)	5,568,245	4,248,332		2,906,268	4,987,409	5,845,314	2,993,319	(47,704)	(122,260)	498,291	481,003	152,649
19.2 Other private passenger auto liability	41,829,120	35,070,511		21,797,951	21,220,310	29,586,800	25,684,555	254,711	(174,796)	1,206,988	3,618,095	1,153,528
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	33,942,240	28,379,693		17,521,951	20,851,089	21,491,430	2,506,611	176,705	161,389	151,169	2,925,390	929,568
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	3,592	3,228		1,691							316	100
35. TOTALS (a)	81,428,370	67,725,695		42,304,833	47,442,277	62,139,902	54,973,255	423,442	742,269	7,389,621	7,035,598	2,237,819
DETAILS OF WRITE-INS												
3401. Identity theft	3,592	3,228		1,691							316	100
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)	3,592	3,228		1,691							316	100

(a) Finance and service charges not included in Lines 1 to 35 $ 1,349,921

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,038	321		1,928	(482)	(431)	65	265	266	1	44	5
2.1 Allied lines	8,233	5,960		5,861	(787)	(805)	646		(3)	75	633	70
2.2 Multiple peril crop												
2.3 Federal flood	1,341,983	1,333,253		835,384	652,250	769,185	116,936				207,701	13,453
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	42,083,907	44,376,332		22,179,443	25,114,722	23,671,292	6,645,372	507,732	210,221	435,546	4,452,101	423,766
5.1 Commercial multiple peril (non-liability portion)	3,166,549	3,070,983		1,705,691	2,603,058	4,547,021	2,859,240	103,475	132,269	77,154	341,382	35,752
5.2 Commercial multiple peril (liability portion)	882,443	853,937		478,030	411,116	647,785	1,298,955	92,056	(330)	297,225	95,371	10,024
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,541,677	1,625,260		747,396	494,055	503,759	156,745	5,990	6,512	4,459	171,993	17,064
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	17	20		5		3	3				2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					75,211	(364,859)	1,599,079	3,176	46,325	98,067		
17.1 Other Liability - occurrence	885,284	946,071		420,448	20,643	1,779,663	7,820,441	16,414	281,286	1,552,337	97,609	(30,574)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,967	9,718		4,402	140,518	(31,605)	6,770,428	114,043	6,893	3,917,854	1,124	125
19.1 Private passenger auto no-fault (personal injury protection)	29,145,667	29,047,609		7,171,748	86,551,122	438,160,261	2,514,537,230	6,169,826	128,853,056	403,503,135	3,142,488	979,876
19.2 Other private passenger auto liability	7,943,986	7,901,221		1,972,326	5,822,380	4,664,874	7,483,637	1,096,487	716,924	1,733,154	852,493	265,811
19.3 Commercial auto no-fault (personal injury protection)	3,105,203	2,686,477		1,612,191	2,546,583	1,562,797	1,063,349	265,998	267,512	267,680	324,200	114,294
19.4 Other commercial auto liability	2,035,822	2,162,985		999,189	1,036,911	3,581,934	3,661,276	145,088	156,946	166,468	216,637	80,962
21.1 Private passenger auto physical damage	32,143,506	33,782,644		7,411,147	11,635,080	10,970,638	714,294	14,483	(35,916)	28,684	3,465,240	1,075,687
21.2 Commercial auto physical damage	2,561,104	2,565,723		1,263,499	2,534,945	2,636,860	125,174	8,855	10,619	5,839	270,182	106,306
22. Aircraft (all perils)												
23. Fidelity						(59)	16					
24. Surety												
26. Burglary and theft						(139)			(1)			
27. Boiler and machinery	67,504	60,078		38,664	79,123	83,771	7,858		34	41	7,212	798
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	47,034	49,558		24,376	15	17	2				5,001	477
35. TOTALS (a)	126,971,924	130,478,148		46,871,728	139,716,463	493,181,963	2,554,860,745	8,543,886	130,652,611	412,087,721	13,651,412	3,093,895
DETAILS OF WRITE-INS												
3401. Identity theft	47,034	49,558		24,376	15	17	2				5,001	477
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)	47,034	49,558		24,376	15	17	2				5,001	477

(a) Finance and service charges not included in Lines 1 to 35 $ 1,254,188

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,213	2,017		489	(145)	230	620		7	13	285	59
2.1 Allied lines	4,473	3,963		2,041		(381)			(10)		598	118
2.2 Multiple peril crop												
2.3 Federal flood	336,764	325,285		202,426	11,215	11,215					48,582	6,821
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	17,215,559	17,888,035		9,277,455	5,954,060	6,338,142	4,213,913	146,874	263,020	518,433	1,790,480	357,431
5.1 Commercial multiple peril (non-liability portion)	963,061	942,204		502,797	275,545	371,567	243,537	6,222	6,799	9,791	108,540	21,521
5.2 Commercial multiple peril (liability portion)	294,041	270,056		157,803	125,430	47,743	196,800	6,903	(55,807)	51,564	32,904	6,649
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	593,439	634,646		287,832	273,936	278,776	31,734	3,656	3,853	1,052	65,283	13,132
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2	2										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					251,986	(569,038)	2,247,574	8,267	(29,923)	159,234		
17.1 Other Liability - occurrence	129,898	295,364		64,345	91,178	442,407	3,133,792	44,072	248,726	609,797	14,522	3,089
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,321	5,791		2,835	153,298	203,138	10,367,661	791,333	47,748	6,358,979	823	136
19.1 Private passenger auto no-fault (personal injury protection)	2,590,002	2,697,722		607,265	2,269,459	1,826,054	797,747	98,660	(162,111)	183,574	281,170	58,586
19.2 Other private passenger auto liability	4,969,549	5,161,293		1,168,539	4,211,533	3,027,220	6,648,216	375,986	157,021	1,013,382	538,571	112,343
19.3 Commercial auto no-fault (personal injury protection)	54,129	47,525		29,032	203,897	178,683	150,949	10,750	3,605	13,436	6,564	1,233
19.4 Other commercial auto liability	636,849	574,188		336,890	149,853	1,261,789	1,697,604	12,058	92,231	139,711	78,103	14,411
21.1 Private passenger auto physical damage	8,124,264	8,323,211		1,945,726	2,399,662	2,178,643	57,418	2,262	(17,450)	12,160	881,379	184,232
21.2 Commercial auto physical damage	384,876	339,060		192,975	375,628	373,343	(7,060)	693	121	887	48,521	8,807
22. Aircraft (all perils)												
23. Fidelity						(14)						
24. Surety												
26. Burglary and theft						(19)	6					
27. Boiler and machinery	16,642	13,311		9,360	8,441	8,441					1,969	393
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	26,098	27,369		13,631							2,741	563
35. TOTALS (a)	36,347,179	37,551,041		14,801,441	16,754,977	15,977,937	29,780,512	1,507,737	557,829	9,072,013	3,901,036	789,524
DETAILS OF WRITE-INS												
3401. Identity theft	26,098	27,369		13,631							2,741	563
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)	26,098	27,369		13,631							2,741	563

(a) Finance and service charges not included in Lines 1 to 35 $ 333,231

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,200	2,675		923	(161)	824	1,424		19	30	356	71
2.1 Allied lines	4,029	4,591		1,526		427	1,104		6	25	625	128
2.2 Multiple peril crop												
2.3 Federal flood	3,713,578	3,730,586		2,139,887	894,198	547,162	15,000				540,905	130,195
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,118,063	23,413,444		11,584,762	7,216,263	6,319,779	2,971,041	197,155	197,978	280,887	2,628,650	819,447
5.1 Commercial multiple peril (non-liability portion)	1,914,477	1,946,535		937,209	558,079	780,679	715,514	11,253	15,431	33,905	232,247	62,589
5.2 Commercial multiple peril (liability portion)	591,528	589,396		286,829	37,626	(27,815)	505,297	47,981	(87,901)	128,761	72,595	19,013
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	398,897	418,565		189,640	91,057	79,665	21,418		(396)	473	47,105	13,085
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	20	24		6		5	5				2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						2,668	2,668		12	12		
17.1 Other Liability - occurrence	54,108	60,643		28,871	28,350	(146,874)	404,045	5,500	1,913	48,235	6,102	1,980
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	13,513	12,780		7,356	2,516,954	1,618,709	12,567,462	971,473	(752,703)	3,195,723	1,937	431
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	23,659,430	24,586,396		5,486,330	16,096,596	15,526,007	20,664,521	792,431	552,529	2,228,508	2,647,898	884,104
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,747,630	1,609,195		878,971	333,324	519,009	509,474	20,573	35,587	54,132	221,721	63,716
21.1 Private passenger auto physical damage	25,613,453	26,372,784		6,024,646	10,878,044	10,304,655	642,700	38,269	24,536	50,906	2,865,314	955,589
21.2 Commercial auto physical damage	718,528	651,630		376,162	512,336	496,771	12,543	9,359	8,687	1,312	92,696	26,136
22. Aircraft (all perils)												
23. Fidelity						(25)	22					
24. Surety												
26. Burglary and theft						(87)			(1)			
27. Boiler and machinery	49,613	47,239		24,016	5,105	27,191	28,573		132	146	6,144	1,486
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,340	10,860		5,052							1,209	374
35. TOTALS (a)	81,609,406	83,457,344		27,972,186	39,167,770	36,048,751	39,062,810	2,093,992	(4,171)	6,023,056	9,365,505	2,978,346
DETAILS OF WRITE-INS												
3401. Identity theft	10,340	10,860		5,052							1,209	374
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)	10,340	10,860		5,052							1,209	374

(a) Finance and service charges not included in Lines 1 to 35 $ 896,367

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,528	2,008		1,132	(126)	48	312		3	7	186	(10)
2.1 Allied lines	3,630	4,372		2,453		(212)			(6)		428	(22)
2.2 Multiple peril crop												
2.3 Federal flood	585,464	577,981		336,548	2,538	(2,462)					87,113	(5,605)
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,221,266	13,711,363		6,855,638	6,638,675	6,863,738	2,048,115	172,983	203,460	150,068	1,487,004	(139,405)
5.1 Commercial multiple peril (non-liability portion)	1,674,475	1,615,906		889,936	901,229	853,589	421,679	2,234	(2,162)	20,085	185,352	(14,777)
5.2 Commercial multiple peril (liability portion)	516,561	495,092		275,133	120,759	132,832	382,527	7,844	(98,465)	58,527	58,279	(4,227)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	375,743	379,669		181,719	85,879	86,704	23,312	1,554	1,516	419	44,809	(3,525)
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	19	16		5							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						74,690	74,690		487	487		
17.1 Other Liability - occurrence	44,693	191,050		23,693	502,319	365,464	1,025,046	58,578	82,811	244,610	9,111	(2,518)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,502	7,041		4,262		126,942	2,094,823	62,226	68,103	569,895	818	(43)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	7,101,436	7,375,544		1,644,407	4,508,063	3,028,810	4,922,904	190,830	(305,437)	962,149	817,956	(80,714)
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,562,551	1,397,556		797,137	956,626	1,384,275	1,135,709	29,227	47,150	102,357	188,954	(8,480)
21.1 Private passenger auto physical damage	10,550,886	10,822,566		2,496,163	2,748,627	2,699,631	95,558	7,509	(1,160)	13,645	1,210,416	(119,607)
21.2 Commercial auto physical damage	789,032	686,544		398,477	479,162	479,986	(1,380)	592	377	1,271	99,553	(4,371)
22. Aircraft (all perils)												
23. Fidelity	200	200		125		5	14				23	(1)
24. Surety												
26. Burglary and theft						(16)						
27. Boiler and machinery	33,127	27,290		17,084	14,570	14,570					3,646	(186)
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	9,511	9,870		5,092							1,089	(102)
35. TOTALS (a)	36,477,623	37,304,067		13,929,004	16,958,322	16,108,597	12,223,309	533,577	(3,321)	2,123,520	4,194,739	(383,592)
DETAILS OF WRITE-INS												
3401. Identity theft	9,511	9,870		5,092							1,089	(102)
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)	9,511	9,870		5,092							1,089	(102)

(a) Finance and service charges not included in Lines 1 to 35 $ 397,113

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,109	633		923	(25)	99	204		2	4	187	41
2.1 Allied lines	1,120	919		768	2,609	(48)	4,229		(44)	33	158	39
2.2 Multiple peril crop												
2.3 Federal flood	217,042	207,618		127,056	8,128	8,128					33,058	6,415
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,360,507	2,468,146		1,249,270	1,346,023	1,474,590	380,458	55,290	75,621	36,113	302,320	68,909
5.1 Commercial multiple peril (non-liability portion)	420,929	439,844		220,311	495,928	532,932	147,435	441	1,886	7,373	55,312	13,009
5.2 Commercial multiple peril (liability portion)	119,651	125,731		61,193	12,069	96,050	226,413	1,202	(22,147)	44,103	15,509	3,731
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	268,671	272,499		126,256	85,690	82,392	15,814		(13)	691	36,509	8,131
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					13,208	183,551	1,257,497	437	1,831	11,463		
17.1 Other Liability - occurrence	72,014	89,693		34,227	15,412	(44,548)	142,430		(11,501)	19,895	9,761	2,180
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,297	4,850		1,146		(1,780)	7,039		(3,707)	1,827	398	86
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,716,519	1,803,385		393,353	1,598,378	1,161,677	559,748	104,518	9,456	54,777	227,709	51,086
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,037,218	1,033,646		491,951	497,978	499,091	682,270	29,202	15,860	82,988	156,309	33,050
21.1 Private passenger auto physical damage	1,496,644	1,555,613		351,469	601,476	613,836	43,808		677	1,891	198,052	44,555
21.2 Commercial auto physical damage	613,402	616,555		289,240	556,988	563,870	26,506	10	(503)	1,536	92,725	19,270
22. Aircraft (all perils)												
23. Fidelity						(3)	2					
24. Surety												
26. Burglary and theft						(9)						
27. Boiler and machinery	9,399	9,181		4,353							1,217	315
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,260	1,257		773							143	33
35. TOTALS (a)	8,337,782	8,629,570		3,352,292	5,233,861	5,169,828	3,493,853	191,099	67,418	262,695	1,129,368	250,849
DETAILS OF WRITE-INS												
3401. Identity theft	1,260	1,257		773							143	33
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)	1,260	1,257		773							143	33

(a) Finance and service charges not included in Lines 1 to 35 $ 93,135

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(43)	(43)						
2.1 Allied lines	106	105		58							10	1
2.2 Multiple peril crop												
2.3 Federal flood	286,733	286,270		181,056							41,914	3,225
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,462,921	4,580,731		2,281,822	2,606,448	2,418,746	630,419	32,294	41,354	44,344	531,342	50,941
5.1 Commercial multiple peril (non-liability portion)	257,556	247,803		132,502	267,960	206,147	68,433	2,878	2,240	5,895	31,072	3,311
5.2 Commercial multiple peril (liability portion)	80,096	71,692		44,526	10,471	(75,841)	27,799	20	(42,155)	886	9,095	1,051
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	161,229	163,185		74,854	60,535	60,981	12,458		62	425	19,951	2,026
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						12,047	12,047		69	69		
17.1 Other Liability - occurrence	33,465	34,816		13,917	3,991	(112,816)	351,848		1,591	48,066	4,278	618
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	862	788		525		(1)	578		(213)	150	123	13
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,347,912	3,452,550		791,218	2,629,703	1,199,062	3,727,658	67,909	(49,401)	545,472	411,627	38,949
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	466,295	444,872		232,021	70,400	10,747	46,421	349	(4,597)	16,036	69,882	6,066
21.1 Private passenger auto physical damage	4,291,730	4,362,162		1,045,729	1,990,634	1,993,248	79,704	1,739	1,260	7,522	525,478	49,787
21.2 Commercial auto physical damage	299,451	279,988		152,747	283,649	286,033	15,375		(671)	704	44,670	3,565
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	6,661	4,990		3,551							785	95
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,208	4,280		2,152							511	50
35. TOTALS (a)	13,699,226	13,934,231		4,956,678	7,923,747	5,998,312	4,972,740	105,189	(50,462)	669,568	1,690,738	159,696
DETAILS OF WRITE-INS												
3401. Identity theft	4,208	4,280		2,152							511	50
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)	4,208	4,280		2,152							511	50

(a) Finance and service charges not included in Lines 1 to 35 $ 105,506

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	829	1,742		601	(135)	17	233		3	5	153	36
2.1 Allied lines	4,498	5,808		2,027	47,515	(30,956)			(3,073)		609	178
2.2 Multiple peril crop												
2.3 Federal flood	785,418	803,523		457,130	215,916	215,916					112,435	27,637
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,469,263	11,866,878		5,815,538	5,180,852	3,902,312	1,770,837	215,244	86,100	184,435	1,274,647	401,238
5.1 Commercial multiple peril (non-liability portion)	2,985,198	3,012,488		1,531,828	1,233,816	1,375,654	627,113	12,345	14,159	33,998	321,305	104,760
5.2 Commercial multiple peril (liability portion)	1,088,733	1,030,539		575,949	131,104	(282,487)	2,043,570	28,438	(353,146)	645,732	117,818	38,746
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	645,041	669,597		289,200	246,229	249,591	70,980	2,922	3,316	2,656	71,708	23,307
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1,323	546		941							153	52
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	167,452	172,748		74,487	205,694	(204,776)	954,430	43,149	28,184	96,731	18,765	6,114
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	16,145	17,720		9,748		18,073	1,949,611	(98,760)	(117,219)	487,391	1,938	638
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	11,336,265	11,795,853		2,644,648	8,827,606	7,015,184	8,749,590	920,861	1,244,046	1,486,409	1,267,906	393,326
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,835,805	2,555,962		1,514,624	720,850	1,190,355	1,429,880	66,477	91,252	135,568	323,512	107,192
21.1 Private passenger auto physical damage	10,313,761	10,619,716		2,431,195	2,845,162	2,863,680	95,522	12,522	1,618	21,649	1,152,242	357,622
21.2 Commercial auto physical damage	739,953	703,061		368,340	401,780	361,701	(8,111)	825	(2,406)	1,179	84,604	28,238
22. Aircraft (all perils)												
23. Fidelity						(12)						
24. Surety							3,097			52		
26. Burglary and theft						(20)	2					
27. Boiler and machinery	65,022	55,114		34,449	11,231	7,738			(7)		7,160	2,391
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,249	18,083		8,430							1,960	618
35. TOTALS (a)	42,471,955	43,329,379		15,759,135	20,067,619	16,681,968	17,686,754	1,204,023	992,824	3,095,806	4,756,913	1,492,094
DETAILS OF WRITE-INS												
3401. Identity theft	17,249	18,083		8,430							1,960	618
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)	17,249	18,083		8,430							1,960	618

(a) Finance and service charges not included in Lines 1 to 35 $ 409,105

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	98	108		51							12	4
2.2 Multiple peril crop												
2.3 Federal flood	552,032	533,290		357,984	3,086	3,086					86,775	10,406
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	8,357,561	8,504,541		4,425,895	2,810,506	2,636,931	1,156,164	53,868	43,427	125,769	942,764	148,387
5.1 Commercial multiple peril (non-liability portion)	313,874	315,559		161,727	61,363	81,052	62,875		2,655	4,791	34,741	7,475
5.2 Commercial multiple peril (liability portion)	116,787	116,080		61,490	1,346	41,712	102,429	16	(6,204)	27,288	12,803	3,559
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	805,364	799,997		385,198	475,874	488,798	58,719	4,312	5,130	2,564	93,238	14,863
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	26,469	27,077		15,099							2,926	458
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	51,654	51,654			43,642	210,815	289,294	1,447	5,399	17,774		
17.1 Other Liability - occurrence	192,711	426,937		76,252	800,259	463,214	613,311	7,043	(39,591)	83,385	26,819	3,676
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	603	758		352		3,699,797	3,824,154		1,299,573	1,510,212	43	17
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,569,902	4,759,954		1,054,437	4,457,303	4,074,460	4,512,671	130,034	75,315	509,326	529,718	98,674
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	741,288	728,281		384,431	119,504	236,386	174,184	600	14,971	20,786	83,158	15,198
21.1 Private passenger auto physical damage	7,721,961	7,916,993		1,812,603	2,332,161	2,366,865	(11,544)	15,617	12,021	12,078	892,119	165,881
21.2 Commercial auto physical damage	344,315	337,550		177,504	191,462	178,235	(9,989)	1,917	1,452	587	38,570	7,029
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,668	4,358		2,384	945	945					530	184
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	27,749	28,241		13,754							3,194	502
35. TOTALS (a)	23,827,036	24,551,378		8,929,163	11,297,452	14,482,296	10,772,268	214,855	1,414,147	2,314,561	2,747,409	476,310
DETAILS OF WRITE-INS												
3401. Identity theft	27,749	28,241		13,754							3,194	502
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)	27,749	28,241		13,754							3,194	502

(a) Finance and service charges not included in Lines 1 to 35 $ 323,540

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril					1,201,322	(2,742,547)	2,864,076	115,575	(891,136)	491,917		
5.1 Commercial multiple peril (non-liability portion)					61,628	59,560	11,761		(165)	(70)		
5.2 Commercial multiple peril (liability portion)					5,317	72,500	228,736		(16,335)	32,982		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine						(3,727)			(27)			
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	94	94			73,767	424,739	1,488,696	1,680	(36,224)	88,661		
17.1 Other Liability - occurrence					143,584	3,428,682	45,687,824	501,896	615,673	4,902,647		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					1,737,391	3,456,899	56,779,915	1,139,084	425,961	36,660,325		
19.1 Private passenger auto no-fault (personal injury protection)					22,341,307	121,572,565	537,947,364	446,486	25,496,816	85,128,558		
19.2 Other private passenger auto liability					21,770	(81,745)	76,939	8,682	(10,643)	13,970		
19.3 Commercial auto no-fault (personal injury protection)					9,507	1,304	35,985		(210)	5,385		
19.4 Other commercial auto liability	2,996	2,996				43,326	50,717		(1,053)	1,990		27,153
21.1 Private passenger auto physical damage					(8,920)	(8,350)	18,746	505	15	916		
21.2 Commercial auto physical damage						91	(57)		1			
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	3,090	3,090			25,586,673	126,223,297	645,190,701	2,213,908	25,582,673	127,327,281		27,153
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,663	2,204		1,871	(158)	433	991		10	21	333	92
2.1 Allied lines	4,641	4,094		2,775	11,370	18,129	15,108		191	292	700	160
2.2 Multiple peril crop												
2.3 Federal flood	1,663,096	1,689,112		1,002,054	176,830	176,830					235,373	50,212
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,166,222	14,589,604		7,152,611	7,429,376	7,820,812	2,651,888	212,184	231,181	234,589	1,669,731	428,768
5.1 Commercial multiple peril (non-liability portion)	2,305,120	2,332,289		1,133,004	1,082,214	1,169,101	487,406	16,101	21,895	30,181	263,621	70,678
5.2 Commercial multiple peril (liability portion)	664,412	669,199		326,603	99,358	(120,120)	479,169	4,984	(173,819)	112,975	75,437	20,463
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	299,711	308,047		142,461	155,093	159,913	26,625	81	432	992	34,847	9,357
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						45,452	45,452		2,005	2,005		
17.1 Other Liability - occurrence	69,871	110,293		33,603	5,851,000	(12,166,982)	17,688,523	1,630,008	1,452,589	85,585	7,965	2,123
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,529	9,574		5,512		74,507	656,717	1,052	14,541	164,600	1,516	320
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	9,202,786	9,488,232		2,161,345	7,253,885	3,218,746	10,049,972	324,371	(135,900)	1,097,998	1,070,048	286,231
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,881,599	1,807,605		937,104	752,111	(72,860)	1,062,818	14,515	(91,732)	89,614	225,757	60,857
21.1 Private passenger auto physical damage	11,145,069	11,398,030		2,675,958	3,341,797	3,383,430	117,790	15,347	10,138	16,050	1,290,967	345,627
21.2 Commercial auto physical damage	703,702	680,908		341,562	288,555	279,112	(4,815)	964	184	1,549	86,099	23,107
22. Aircraft (all perils)												
23. Fidelity						(8)	4					
24. Surety												
26. Burglary and theft						(22)						
27. Boiler and machinery	40,893	37,293		19,539							4,923	1,307
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	14,809	15,490		7,673							1,761	451
35. TOTALS (a)	42,174,123	43,141,975		15,943,674	26,441,433	3,986,471	33,277,649	2,219,608	1,331,715	1,836,450	4,969,077	1,299,753
DETAILS OF WRITE-INS												
3401. Identity theft	14,809	15,490		7,673							1,761	451
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)	14,809	15,490		7,673							1,761	451

(a) Finance and service charges not included in Lines 1 to 35 $ 414,664

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New York DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	204	481		413		1,242	4,337	11,740	11,485	89	(27)	(6)
2.1 Allied lines	6,081	4,508		2,814		(809)	98		(10)	1	761	140
2.2 Multiple peril crop												
2.3 Federal flood	30,100,542	29,869,859		18,851,491	18,927,135	2,947,053	3,305,231				4,347,704	617,316
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	352,043,908	361,600,061		182,667,434	141,426,170	133,395,712	187,189,912	6,002,403	12,371,107	40,984,029	38,242,845	10,034,837
5.1 Commercial multiple peril (non-liability portion)	14,706,924	15,466,267		7,431,963	4,459,551	3,412,614	1,432,966	179,665	118,293	120,232	1,618,991	311,742
5.2 Commercial multiple peril (liability portion)	4,396,254	4,578,672		2,225,794	10,467,832	7,127,738	74,382,016	852,798	699,857	20,784,048	487,958	93,715
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	6,613,094	6,799,100		3,361,993	1,979,367	1,666,484	536,133	2,015	(2,195)	15,354	724,800	139,566
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	165,666	172,376		88,419		11	11				17,999	4,724
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	594,720	594,720			613,989	(892,546)	9,272,992	69,647	224,215	689,109		
17.1 Other Liability - occurrence	20,292,417	20,943,473		9,910,084	10,403,082	12,161,772	101,573,692	544,593	(275,924)	9,109,346	2,240,356	425,585
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	23,340	22,878		9,561	1,788,269	3,134,895	169,041,801	3,004,757	1,363,995	28,110,588	3,945	560
19.1 Private passenger auto no-fault (personal injury protection)	164,377,759	171,775,160		41,158,549	98,710,560	60,789,352	161,323,978	15,318,264	7,351,599	21,918,209	18,351,043	5,168,927
19.2 Other private passenger auto liability	395,629,735	400,243,271		98,643,290	293,332,077	260,955,840	495,052,133	25,513,373	15,897,929	87,395,961	43,887,601	12,328,615
19.3 Commercial auto no-fault (personal injury protection)	4,561,801	5,624,229		2,196,981	2,847,366	2,846,566	8,112,992	533,327	486,963	790,662	540,800	147,314
19.4 Other commercial auto liability	32,723,671	32,890,986		17,562,146	20,423,079	14,175,893	53,047,350	1,718,425	845,128	4,926,462	3,845,577	1,048,487
21.1 Private passenger auto physical damage	270,079,010	275,243,512		65,561,553	159,814,773	158,933,291	(1,183,991)	1,026,309	1,041,002	783,853	29,899,197	8,381,572
21.2 Commercial auto physical damage	6,712,789	6,673,632		3,260,709	3,226,225	3,260,120	179,230	28,911	19,887	16,792	796,211	214,211
22. Aircraft (all perils)												
23. Fidelity	569	650		195		(12)	77				67	14
24. Surety												
26. Burglary and theft		47				(165)			(2)			
27. Boiler and machinery	78,199	62,886		41,804	14,774	22,264	7,490		5	5	9,104	1,702
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	406,374	417,165		192,893		(8)	2				44,332	11,386
35. TOTALS (a)	1,303,513,057	1,332,983,932		453,168,087	768,434,249	663,937,308	1,263,278,449	54,806,228	40,153,337	215,644,742	145,059,265	38,930,407
DETAILS OF WRITE-INS												
3401. Identity theft	406,374	417,165		192,893		(8)	2				44,332	11,386
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)	406,374	417,165		192,893		(8)	2				44,332	11,386

(a) Finance and service charges not included in Lines 1 to 35 $ 12,367,502

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	4,797	5,126		1,903	94,075	92,136	42		(52)	1	648	126
2.1 Allied lines	6,719	7,330		3,060		1,394	4,465		(26)	58	854	171
2.2 Multiple peril crop												
2.3 Federal flood	3,343,912	3,395,045		2,021,287	530,209	532,792	2,583				481,929	80,915
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	63,356,211	64,494,283		32,414,249	28,117,129	27,833,998	8,931,081	372,353	453,975	616,812	6,833,570	1,512,868
5.1 Commercial multiple peril (non-liability portion)	5,499,166	5,543,364		2,749,080	3,436,925	3,601,766	1,438,327	59,239	63,227	62,634	605,028	139,336
5.2 Commercial multiple peril (liability portion)	1,640,038	1,622,994		821,584	547,915	412,820	1,552,681	31,484	(546,769)	283,446	183,847	41,708
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,009,368	2,083,304		960,985	572,976	561,170	114,654	25,068	23,900	1,882	224,408	51,417
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	18	18		11		10	10				2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							476					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					192,568	(1,658,240)	1,505,825	18,205	(9,747)	91,551		
17.1 Other Liability - occurrence	199,404	223,608		88,915	794,186	(532,526)	2,333,035	1,598	(39,596)	255,636	22,672	5,412
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	67,160	56,306		30,021	874	190,000	1,157,433	106	(22,903)	256,210	8,265	1,842
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	51,091,708	52,414,653		12,020,515	31,853,029	26,828,086	24,180,157	981,155	240,320	2,471,955	6,439,707	1,295,898
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	7,359,603	7,037,441		3,825,580	4,549,305	2,638,973	5,367,346	121,739	(228,853)	609,371	807,987	190,150
21.1 Private passenger auto physical damage	25,963,181	27,227,481		9,620,738	19,130,864	19,297,261	1,243,659	27,810	(2,606)	106,537	4,039,660	814,570
21.2 Commercial auto physical damage	1,409,165	1,369,423		733,833	429,849	419,724	(6,762)	4,495	2,783	2,123	168,652	36,007
22. Aircraft (all perils)												
23. Fidelity	100	100		46	5,000	4,459			(2)		11	3
24. Surety												
26. Burglary and theft					3,498	2,688	194		(8)	1		
27. Boiler and machinery	134,261	123,683		66,371	46,555	108,146	73,233		323	350	14,996	3,512
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	116,446	118,940		59,762							12,501	2,795
35. TOTALS (a)	162,201,257	165,723,098		65,417,940	90,304,957	80,334,655	47,898,440	1,643,251	(66,036)	4,758,567	19,844,737	4,176,732
DETAILS OF WRITE-INS												
3401. Identity theft	116,446	118,940		59,762							12,501	2,795
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)	116,446	118,940		59,762							12,501	2,795

(a) Finance and service charges not included in Lines 1 to 35 $ 2,843,690

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(13)	(16)	13					
2.1 Allied lines	21	21		10		(24)			(1)		1	1
2.2 Multiple peril crop												
2.3 Federal flood	212,967	211,114		126,755							28,841	4,091
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,616,362	1,631,005		887,172	407,646	358,238	116,874	102	(3,805)	3,212	188,363	32,024
5.1 Commercial multiple peril (non-liability portion)	68,363	68,485		34,364	29,181	37,551	22,741		786	1,513	5,500	1,380
5.2 Commercial multiple peril (liability portion)	32,569	29,560		16,556		(11,373)	12,349		(10,497)	3,205	7,614	659
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	229,382	225,693		110,926	127,009	124,431	14,783		104	654	32,669	4,860
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	5	3		2								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							38,301					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	42,536	56,319		19,893	322	(15,062)	31,327		(1,210)	1,597	6,762	911
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,549	1,648		874		(846)	2,772		(1,551)	719	53	26
19.1 Private passenger auto no-fault (personal injury protection)	732,685	711,746		191,000	540,385	458,961	243,899	4,743	(47,520)	65,145	89,365	15,024
19.2 Other private passenger auto liability	3,835,386	3,731,876		998,305	2,172,141	2,298,433	2,328,212	78,600	40,378	240,814	466,619	78,453
19.3 Commercial auto no-fault (personal injury protection)	14,556	14,103		7,322	67,583	23,457	7,600	1,300	(4,858)	880	1,324	310
19.4 Other commercial auto liability	169,235	161,945		83,402	43,248	13,314	83,763		(3,491)	13,231	32,600	3,520
21.1 Private passenger auto physical damage	5,986,304	5,719,215		1,609,175	2,918,421	2,882,812	261,616	7,935	3,128	13,618	723,186	121,727
21.2 Commercial auto physical damage	169,705	153,568		86,733	147,508	145,313	(121)		(179)	249	14,882	3,488
22. Aircraft (all perils)												
23. Fidelity						(1)	1					
24. Surety												
26. Burglary and theft						(4)						
27. Boiler and machinery	1,991	1,857		918							82	39
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	13,113,617	12,718,158		4,173,408	6,453,431	6,315,184	3,164,133	92,680	(28,716)	344,838	1,597,862	266,514
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 140,150

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,158	2,112		1,332	(93)	257	2,237		(155)	46	257	46
2.1 Allied lines	32,251	31,919		14,930	(410)	(1,056)			(10)		4,383	631
2.2 Multiple peril crop												
2.3 Federal flood	2,312,407	2,264,674		1,404,940	842,175	668,175					339,634	41,721
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	53,869,597	55,664,429		28,089,466	27,414,968	25,073,420	8,763,155	639,854	437,873	637,520	5,836,640	970,804
5.1 Commercial multiple peril (non-liability portion)	4,596,612	4,572,654		2,299,033	2,263,313	2,222,151	1,411,980	28,782	23,511	69,707	510,295	87,417
5.2 Commercial multiple peril (liability portion)	1,195,370	1,182,418		604,301	56,312	222,229	1,112,359	22,514	(300,443)	167,967	132,593	22,753
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,483,086	1,531,731		719,227	459,239	347,729	64,929	3,194	1,185	1,610	165,053	28,197
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	26	21		13							3	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					105,558	(77,691)	343,247	52	17,140	19,120		
17.1 Other Liability - occurrence	189,300	373,437		91,039	1,372,472	91,537	5,924,517	74,345	204,102	1,075,365	21,820	3,737
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,694	20,572		9,142	6,824,480	6,243,826	47,394,132	6,129,687	2,034,172	18,703,978	2,330	400
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	39,851,046	40,845,099		9,440,132	33,273,128	27,272,343	33,134,574	1,574,623	528,959	5,022,401	4,387,928	837,006
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,669,958	2,573,373		1,394,205	1,766,590	2,367,276	2,284,959	29,321	43,476	215,445	292,901	54,385
21.1 Private passenger auto physical damage	68,311,932	68,921,932		16,536,503	19,898,828	19,148,899	835,408	63,572	(6,833)	86,885	7,498,256	1,430,606
21.2 Commercial auto physical damage	1,326,405	1,317,363		683,873	783,300	803,290	(3,251)	3,861	4,162	2,888	146,447	25,966
22. Aircraft (all perils)												
23. Fidelity	1,158	1,158		858	(6,438)	(6,541)	86		(1)		165	24
24. Surety	260	260		141								
26. Burglary and theft					2,200	1,873	24		(3)			
27. Boiler and machinery	106,455	100,409		52,423	89,997	117,305	30,810		153	160	11,967	2,079
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	97,627	100,908		50,254		(1)	2				10,616	1,768
35. TOTALS (a)	176,065,342	179,504,468		61,391,812	95,145,619	84,495,022	101,299,168	8,569,805	2,987,288	26,003,094	19,361,290	3,507,539
DETAILS OF WRITE-INS												
3401. Identity theft	97,627	100,908		50,254		(1)	2				10,616	1,768
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)	97,627	100,908		50,254		(1)	2				10,616	1,768

(a) Finance and service charges not included in Lines 1 to 35 $ 2,542,126

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

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,002	4,628		2,930		754	1,623		11	34	768	122
2.1 Allied lines	13,021	11,324		9,092		(1,343)	495		(38)	4	1,855	296
2.2 Multiple peril crop												
2.3 Federal flood	563,436	582,089		341,034	(2,777)	(2,777)					83,217	12,513
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,933,246	21,535,774		10,643,432	7,316,794	5,793,507	2,206,698	142,127	114,871	156,894	2,406,097	501,740
5.1 Commercial multiple peril (non-liability portion)	3,069,444	2,884,851		1,599,820	698,928	901,530	730,013	19,435	28,038	39,101	367,304	71,092
5.2 Commercial multiple peril (liability portion)	706,612	676,062		360,555	25,120	(87,376)	365,148	11,174	(186,091)	66,581	83,529	16,351
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	424,689	439,297		198,268	221,939	260,024	77,735		1,917	3,136	49,267	10,038
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	13	7		7		2	2				2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	57,902	86,527		27,774	2,861	(197,067)	477,665		(19,515)	52,931	6,887	1,400
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	15,822	13,350		7,637		23,399	49,529		(13,853)	2,542	2,785	404
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,708,347	14,115,959		3,198,569	11,188,947	7,973,902	9,691,640	611,198	123,704	1,752,371	1,605,341	332,111
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,849,524	1,693,735		932,323	628,117	428,276	383,345	18,091	(13,428)	45,067	233,835	43,558
21.1 Private passenger auto physical damage	18,754,534	19,051,888		4,451,964	5,727,701	5,414,934	233,446	20,265	9,860	20,390	2,194,439	454,015
21.2 Commercial auto physical damage	861,631	789,475		433,918	429,407	429,038	1,919	47	(422)	1,013	111,199	20,189
22. Aircraft (all perils)												
23. Fidelity	187	134		148		(16)	28				37	5
24. Surety												
26. Burglary and theft						(81)			(1)			
27. Boiler and machinery	73,580	61,858		39,993	46,567	46,567					9,106	1,724
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	8,461	8,606		4,265							944	197
35. TOTALS (a)	61,045,451	61,955,564		22,251,730	26,283,604	20,983,273	14,219,287	822,335	45,053	2,140,065	7,156,609	1,465,753
DETAILS OF WRITE-INS												
3401. Identity theft	8,461	8,606		4,265							944	197
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)	8,461	8,606		4,265							944	197

(a) Finance and service charges not included in Lines 1 to 35 $ 613,497

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	748	906		156	(579)	(824)			(7)		139	33
2.1 Allied lines	16,308	16,360		8,081	(750)	(689)	440		(5)	6	1,919	906
2.2 Multiple peril crop												
2.3 Federal flood	2,046,862	2,050,050		1,264,387	15,000	14,000	5,000				296,547	121,799
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,440,587	17,030,737		8,392,886	6,998,362	6,958,600	2,513,024	195,839	211,742	210,431	1,804,146	1,028,874
5.1 Commercial multiple peril (non-liability portion)	2,578,318	2,564,537		1,313,990	1,613,900	1,698,174	680,878	44,786	49,526	32,736	293,447	152,106
5.2 Commercial multiple peril (liability portion)	853,350	811,368		439,318	276,074	997,709	2,184,116	165,869	162,360	534,148	97,967	49,227
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	615,294	632,398		297,235	226,231	235,408	55,443	4,092	4,112	1,732	69,516	32,028
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	98	62		39							12	6
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					19,718	5,428	423,278	1,556	20,787	24,263		
17.1 Other Liability - occurrence	110,972	117,800		51,911	5,232	(527,972)	1,622,574	418,360	385,557	184,648	12,410	6,988
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	22,217	22,951		7,822		121,223	714,480	362,032	306,713	162,045	2,601	1,253
19.1 Private passenger auto no-fault (personal injury protection)	2,728,297	2,803,301		635,282	1,845,101	1,941,238	(1,502,285)	75,601	70,337	324,216	298,816	271,836
19.2 Other private passenger auto liability	16,176,273	16,572,384		3,767,158	11,757,335	8,768,670	14,937,427	755,140	(151,820)	2,117,576	1,769,996	1,610,153
19.3 Commercial auto no-fault (personal injury protection)	77,738	66,603		39,966	175,124	55,489	196,487	10,113	(8,244)	17,891	8,729	4,352
19.4 Other commercial auto liability	1,719,736	1,547,085		882,218	487,244	3,535,034	4,284,136	7,802	206,167	336,887	193,403	95,532
21.1 Private passenger auto physical damage	17,152,739	17,334,446		4,081,513	4,983,847	4,789,493	164,422	8,804	(14,959)	25,046	1,872,037	1,679,849
21.2 Commercial auto physical damage	722,774	628,334		367,831	325,334	365,746	25,795	1,266	2,905	2,937	81,687	39,380
22. Aircraft (all perils)												
23. Fidelity	623	623		130		(177)			(1)		73	39
24. Surety												
26. Burglary and theft						(214)	114		(2)	1		
27. Boiler and machinery	57,057	48,776		30,217	16,441	21,408	9,946		32	54	6,831	3,097
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	61,319,991	62,248,721		21,580,140	28,743,615	28,977,744	26,315,274	2,051,260	1,245,201	3,974,616	6,810,277	5,097,457
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 741,145

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	328	728		84	(10)	57	224	2,568	2,569	5	43	9
2.1 Allied lines	2,758	2,908		1,562	30,783	30,715	172		(4)	2	296	66
2.2 Multiple peril crop												
2.3 Federal flood	4,894,314	4,905,180		3,013,587	973,529	981,529	8,000				736,669	98,756
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	168,826,166	174,171,754		88,134,140	103,002,565	105,601,944	39,756,104	3,721,781	3,641,307	4,276,936	19,412,618	3,407,500
5.1 Commercial multiple peril (non-liability portion)	4,923,113	4,932,013		2,529,073	2,463,102	2,932,939	1,230,635	49,046	75,846	67,761	557,906	107,770
5.2 Commercial multiple peril (liability portion)	1,716,594	1,699,566		870,803	539,902	694,218	2,440,013	65,513	(147,480)	589,282	191,532	38,760
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,042,606	3,192,112		1,514,686	928,714	963,156	262,744	5,346	8,598	8,142	357,218	64,140
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	45	32		26		61	129		(4)	5	5	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					205,399	1,164,044	1,710,174	11,087	10,997	91,105		
17.1 Other Liability - occurrence	298,650	330,166		132,659	4,027,909	1,426,443	19,113,824	1,169,813	(219,209)	2,795,145	35,532	6,754
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	23,212	21,903		14,391	13,495,014	11,237,645	122,100,092	9,175,684	(6,107,390)	56,137,400	2,580	582
19.1 Private passenger auto no-fault (personal injury protection)	1,118,953	1,167,592		259,780	10,314,245	4,004,054	97,288,275	84,895	237,061	15,662,237	131,964	28,102
19.2 Other private passenger auto liability	80,517,898	83,976,842		19,387,646	68,767,928	46,157,501	93,065,004	4,406,927	183,589	12,818,561	9,827,984	2,092,701
19.3 Commercial auto no-fault (personal injury protection)	237,114	231,634		119,377	372,563	132,535	1,382,459	11,199	(27,431)	163,935	26,220	5,332
19.4 Other commercial auto liability	6,836,515	6,659,862		3,492,514	2,923,025	4,581,717	7,682,312	93,316	70,924	633,770	753,229	156,024
21.1 Private passenger auto physical damage	97,793,733	100,379,547		23,143,781	40,060,974	40,041,945	938,660	142,473	25,187	180,901	11,496,650	2,446,785
21.2 Commercial auto physical damage	3,055,774	3,082,918		1,514,168	2,146,299	2,160,056	(2,423)	16,570	14,859	7,202	343,440	69,664
22. Aircraft (all perils)												
23. Fidelity	261	261		237		(10)	24				18	4
24. Surety												
26. Burglary and theft						(63)			(1)			
27. Boiler and machinery	97,860	88,666		49,828	84,340	105,505	28,412		139	154	10,342	2,378
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	397,478	415,690		199,961							46,284	8,226
35. TOTALS (a)	373,783,372	385,259,375		144,378,303	250,336,281	222,215,991	387,004,836	18,956,216	(2,230,444)	93,432,543	43,930,530	8,533,555
DETAILS OF WRITE-INS												
3401. Identity theft	397,478	415,690		199,961							46,284	8,226
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)	397,478	415,690		199,961							46,284	8,226

(a) Finance and service charges not included in Lines 1 to 35 $ 4,272,864

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(198)	(198)						
2.1 Allied lines	151	125		98							17	4
2.2 Multiple peril crop												
2.3 Federal flood	1,542,170	1,569,675		977,361	63,910	37,910					232,077	30,224
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,240,467	23,823,597		11,729,350	7,306,129	8,480,260	4,374,121	263,563	372,042	513,307	2,618,420	456,207
5.1 Commercial multiple peril (non-liability portion)	1,638,245	1,679,702		804,361	577,929	385,351	123,189	63,004	57,254	10,852	183,207	15,424
5.2 Commercial multiple peril (liability portion)	397,205	399,865		199,574	441,826	1,470,636	2,415,909	44,408	327,397	721,833	44,148	4,412
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	476,767	483,528		230,105	139,592	90,663	18,291	774	(387)	935	55,111	6,701
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	17,440	18,167		9,640							1,766	295
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					36,441	(117,072)	420,297	26	9,722	30,488		
17.1 Other Liability - occurrence	46,822	190,400		25,233	450,187	653,286	1,421,491		58,040	192,852	9,305	459
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	565	572		257		14,900	242,751		3,630	60,660	62	14
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	10,570,673	11,081,404		3,155,734	10,624,481	8,207,681	14,664,247	575,893	(83,542)	2,513,930	1,254,750	238,441
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,044,081	987,115		500,666	338,297	592,283	467,013	5,991	21,142	39,376	108,568	22,070
21.1 Private passenger auto physical damage	8,782,613	9,048,648		2,008,531	2,490,361	2,510,480	(35,603)	14,287	9,722	11,520	1,018,846	202,604
21.2 Commercial auto physical damage	249,956	232,716		118,624	134,347	172,137	34,866	1,595	4,341	3,332	26,279	5,318
22. Aircraft (all perils)												
23. Fidelity						(2)	1					
24. Surety												
26. Burglary and theft						(6)						
27. Boiler and machinery	5,347	4,654		2,841	2,397	2,397					560	127
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	45,428	47,361		21,315		(24)	17				5,090	906
35. TOTALS (a)	48,057,929	49,567,530		19,783,690	22,605,699	22,500,683	24,146,591	969,540	779,359	4,099,084	5,558,206	983,205
DETAILS OF WRITE-INS												
3401. Identity theft	45,428	47,361		21,315		(24)	17				5,090	906
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)	45,428	47,361		21,315		(24)	17				5,090	906

(a) Finance and service charges not included in Lines 1 to 35 $ 522,567

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	11,833	10,604		9,189	(545)	1,468	3,866		32	82	1,216	327
2.1 Allied lines	16,303	16,733		9,736	31,595	29,308	584		(66)	13	2,032	563
2.2 Multiple peril crop												
2.3 Federal flood	6,728,618	6,730,901		4,126,103	42,888	112,988	70,100				1,019,172	249,784
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	56,025,693	57,292,668		28,549,321	24,402,953	26,084,460	7,572,835	386,287	389,464	455,079	6,501,422	2,093,477
5.1 Commercial multiple peril (non-liability portion)	7,700,613	7,606,354		3,774,906	2,937,208	4,693,356	3,024,325	70,661	172,958	164,323	939,524	293,006
5.2 Commercial multiple peril (liability portion)	1,728,322	1,692,131		855,376	298,802	(190,847)	1,299,091	41,306	(495,703)	267,847	203,207	65,759
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,204,685	1,256,967		567,201	399,219	400,900	68,420	17,582	17,733	1,731	142,027	46,618
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	14	13		6		(1)		1,028	1,027		2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,305					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					19,923	125,364	178,279	1,602	10,144	19,219		
17.1 Other Liability - occurrence	228,654	300,821		105,399	1,058,773	(462,148)	1,108,795	24,287	(19,274)	59,376	29,816	9,474
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	31,585	32,206		13,602		67,154	174,349		(43,829)	14,455	4,026	1,289
19.1 Private passenger auto no-fault (personal injury protection)					168,352	(1,233,072)	201,323	7,051	(130,951)	25,470		
19.2 Other private passenger auto liability	56,404,124	57,485,363		13,494,214	37,605,582	35,896,042	37,969,927	1,171,636	(174,821)	3,825,189	6,522,562	2,122,043
19.3 Commercial auto no-fault (personal injury protection)	96	25		71							11	4
19.4 Other commercial auto liability	4,350,797	4,020,522		2,181,450	1,965,827	6,428,751	5,899,998	34,739	380,171	523,298	510,279	168,453
21.1 Private passenger auto physical damage	54,881,622	55,171,981		13,350,709	22,951,822	23,220,770	899,175	62,820	45,671	95,971	6,332,303	2,061,396
21.2 Commercial auto physical damage	1,646,383	1,533,258		829,578	976,504	988,201	10,805	6,863	6,949	2,753	190,989	63,395
22. Aircraft (all perils)												
23. Fidelity	200	213		125		(119)	99		(1)		23	8
24. Surety												
26. Burglary and theft						(406)			(4)			
27. Boiler and machinery	156,249	144,801		77,118	650	2,325	1,682		1	1	19,709	5,997
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	51,599	53,149		25,979							6,022	1,940
35. TOTALS (a)	191,167,390	193,348,711		67,970,085	92,859,553	96,164,493	58,484,957	1,825,863	159,502	5,454,808	22,424,341	7,183,533
DETAILS OF WRITE-INS												
3401. Identity theft	51,599	53,149		25,979							6,022	1,940
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)	51,599	53,149		25,979							6,022	1,940

(a) Finance and service charges not included in Lines 1 to 35 $ 2,427,650

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(8)	(8)						
2.1 Allied lines	223	199		90							20	6
2.2 Multiple peril crop												
2.3 Federal flood	26,946	28,343		14,380							3,992	698
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	839,024	866,003		440,539	565,801	525,302	102,254	5,369	2,905	1,342	86,574	22,789
5.1 Commercial multiple peril (non-liability portion)	65,793	63,453		33,889	42,424	42,295	14,783	177	(162)	584	8,533	2,169
5.2 Commercial multiple peril (liability portion)	17,867	16,847		8,645	242	360	14,951		(2,938)	5,071	2,610	713
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	124,949	124,558		57,303	29,143	28,839	8,083		25	331	17,823	3,529
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						18,139	18,139		9	9		
17.1 Other Liability - occurrence	30,056	35,001		13,549	1,316	31,959	227,834		7,899	42,153	4,329	1,057
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					149,596	1,986	1,089,448	132,732	276	1,879,545		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,674,102	1,637,750		423,174	1,459,606	1,118,784	792,355	39,328	(97,556)	80,564	166,790	47,037
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	32,199	32,733		13,954	6,379	(26,686)	73,626		(5,339)	7,181	4,646	954
21.1 Private passenger auto physical damage	1,849,964	1,778,491		480,364	1,459,130	1,431,598	114,574	1,880	1,046	5,330	183,662	51,808
21.2 Commercial auto physical damage	19,601	20,123		9,403	33,915	33,870	704		(98)	8	1,644	560
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	891	819		436							82	26
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,681,615	4,604,322		1,495,725	3,747,543	3,206,436	2,456,753	179,486	(93,934)	2,022,116	480,705	131,347
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 48,856

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,535	2,131		828	(814)	(599)	576		3	12	350	79
2.1 Allied lines	5,043	4,731		2,032		(559)			(15)		660	150
2.2 Multiple peril crop												
2.3 Federal flood	1,208,935	1,203,437		719,709	756,054	756,054					173,664	32,197
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	38,400,491	39,255,286		19,412,116	14,698,823	14,116,173	3,847,354	305,788	184,815	172,244	4,351,283	1,033,703
5.1 Commercial multiple peril (non-liability portion)	3,345,949	3,357,049		1,710,012	1,207,913	1,359,599	676,458	29,091	31,865	31,008	388,588	93,242
5.2 Commercial multiple peril (liability portion)	966,905	963,040		496,614	39,100	(1,555)	1,574,336	30,763	(184,399)	662,261	112,525	27,008
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	783,612	802,763		360,379	446,202	464,995	46,010	1,452	2,296	1,484	92,151	22,205
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	89	79		22	90,655	66,515	30,037	17,669	11,630	1,094	11	3
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					14,952	(123,692)	325,288	871	(4,173)	2,953		
17.1 Other Liability - occurrence	1,113,375	1,178,470		541,558	21,591	753,180	3,262,903	7,481	22,753	253,633	128,296	30,335
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,575	20,097		6,088		53,072	1,144,601	99	(23,571)	287,708	3,040	589
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	28,191,108	28,746,658		6,760,331	19,368,364	17,127,250	25,424,682	1,672,247	1,064,196	4,162,593	3,237,831	773,687
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,901,587	1,829,009		972,370	451,663	607,076	1,263,441	41,245	43,763	124,779	231,792	53,557
21.1 Private passenger auto physical damage	35,539,671	35,768,305		8,718,895	14,065,342	13,982,742	377,296	39,515	16,474	56,076	4,068,988	973,056
21.2 Commercial auto physical damage	809,477	773,596		412,185	552,060	543,597	14,574	1,287	(72)	2,302	102,709	22,947
22. Aircraft (all perils)												
23. Fidelity	571	785		167		(39)	106				69	18
24. Surety												
26. Burglary and theft						(269)			(3)			
27. Boiler and machinery	49,943	44,607		26,058	5,877	5,877					5,824	1,413
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	34,098	35,587		17,000							3,877	923
35. TOTALS (a)	112,372,963	113,985,630		40,156,363	51,717,781	49,709,417	37,987,661	2,147,508	1,165,562	5,758,148	12,901,658	3,065,112
DETAILS OF WRITE-INS												
3401. Identity theft	34,098	35,587		17,000							3,877	923
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)	34,098	35,587		17,000							3,877	923

(a) Finance and service charges not included in Lines 1 to 35 $ 1,283,841

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	16,943	12,289		10,544	20,602	67,095	109,317		639	2,323	2,282	355
2.1 Allied lines	70,557	66,235		36,187	157,135	106,517	63,458	722	(938)	1,321	9,178	1,416
2.2 Multiple peril crop												
2.3 Federal flood	38,399,564	39,494,694		23,578,705	2,746,247	2,330,043	19,502				5,633,439	703,188
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,836,025	14,276,711		6,048,797	5,135,270	5,091,849	2,463,345	109,562	112,527	218,212	1,373,822	185,038
5.1 Commercial multiple peril (non-liability portion)	11,372,596	10,594,577		5,839,846	7,379,794	10,219,981	7,021,880	171,601	316,060	336,320	1,394,149	221,668
5.2 Commercial multiple peril (liability portion)	3,435,452	3,172,784		1,795,945	2,110,109	(1,611,245)	5,137,651	122,881	(2,403,686)	1,262,349	417,728	66,969
6. Mortgage guaranty												
8. Ocean marine	736,144	796,934		320,935	93,009	74,478	28,986	2,042	1,740	1,794	90,577	14,695
9. Inland marine	811,371	792,059		424,317	672,301	660,512	88,790		496	1,427	104,008	15,471
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	232	188		151							21	4
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					112,139	(125,542)	1,759,663	21,226	(55,466)	50,325		7,375
17.1 Other Liability - occurrence	3,630,500	3,840,315		1,770,752	3,937,340	2,901,382	9,209,274	137,122	(235,031)	1,026,059	443,220	68,529
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	223,338	237,139		113,584	116,062	2,515,473	33,672,483	137,887	240,985	8,339,386	32,043	4,380
19.1 Private passenger auto no-fault (personal injury protection)	1,345,140	1,377,958		314,172	878,668	998,081	475,598	20,609	25,900	80,938	160,663	23,424
19.2 Other private passenger auto liability	20,454,643	20,922,388		4,783,477	11,225,880	11,657,671	9,403,266	616,744	473,803	1,338,455	2,438,627	355,117
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	34,364	33,822		16,852		(280,789)	104,093		(100,699)	14,527	4,853	5,871
21.1 Private passenger auto physical damage	21,806,829	21,986,788		5,160,952	9,042,746	8,866,277	413,724	44,222	41,828	48,776	2,597,539	380,653
21.2 Commercial auto physical damage		46				(4,122)	522		(20)			
22. Aircraft (all perils)												
23. Fidelity	763	462		606		(414)	118		(2)		97	16
24. Surety	520	520		412			30,736			515		
26. Burglary and theft	(46)	(83)				(931)	912		(9)	1	(5)	(1)
27. Boiler and machinery	546,402	483,338		285,685	409,671	519,240	135,901		664	737	65,475	10,613
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	43,151	49,538		21,211							5,059	508
35. TOTALS (a)	114,764,488	118,138,700		50,523,128	44,036,972	43,985,553	70,139,217	1,384,616	(1,581,209)	12,723,466	14,772,775	2,065,288
DETAILS OF WRITE-INS												
3401. Identity theft	43,151	49,538		21,211							5,059	508
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)	43,151	49,538		21,211							5,059	508

(a) Finance and service charges not included in Lines 1 to 35 $ 1,535,743

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,467	1,312		435	(218)	51	486		4	10	252	39
2.1 Allied lines	6,215	6,465		3,004		(336)			(9)		871	157
2.2 Multiple peril crop												
2.3 Federal flood	242,058	248,755		150,349							38,738	5,553
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,353,698	12,765,419		6,257,822	5,257,716	5,007,297	2,223,365	396,786	384,306	262,830	1,481,212	287,809
5.1 Commercial multiple peril (non-liability portion)	1,515,328	1,518,782		770,634	285,766	139,125	299,810	698	(6,340)	14,441	179,154	36,583
5.2 Commercial multiple peril (liability portion)	570,433	556,375		287,335	29,505	407,766	1,115,052	131,946	(60,048)	215,597	67,608	13,875
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	604,405	634,637		281,624	163,886	145,466	31,905		(535)	1,137	72,575	14,792
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	807	294		537							100	22
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					10,693	(28,008)	229,204	1,038	(8,839)	7,500		
17.1 Other Liability - occurrence	167,806	438,200		80,267	226,804	843,168	2,893,863	45,872	(207,766)	256,882	27,472	4,251
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,586	11,224		4,247		45,717	68,663		(10,827)	3,571	1,512	265
19.1 Private passenger auto no-fault (personal injury protection)	1,652,548	1,692,103		395,120	1,189,346	1,598,985	489,559	21,561	(16,565)	282,429	196,193	39,084
19.2 Other private passenger auto liability	17,867,119	18,307,807		4,258,877	12,313,215	10,309,852	12,534,366	384,409	(291,205)	1,711,066	2,121,332	422,592
19.3 Commercial auto no-fault (personal injury protection)	56,625	54,534		28,160	5,117	100,824	116,475		7,536	11,090	6,898	1,390
19.4 Other commercial auto liability	1,781,718	1,688,733		885,401	1,059,609	571,944	708,579	81,419	(50,807)	78,873	218,492	44,043
21.1 Private passenger auto physical damage	17,292,061	17,582,687		4,111,336	5,973,676	5,946,573	456,300	9,938	(8,224)	39,431	2,052,562	409,638
21.2 Commercial auto physical damage	699,196	647,142		352,239	473,455	443,038	3,365	248	(2,767)	1,330	84,728	17,040
22. Aircraft (all perils)												
23. Fidelity	425	425		301		(8)	39				52	12
24. Surety												
26. Burglary and theft						(86)			(1)			
27. Boiler and machinery	45,235	39,074		22,378		1,109	1,109		6	6	5,780	1,139
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	23,927	25,255		12,371							2,853	558
35. TOTALS (a)	54,891,657	56,219,221		17,902,435	26,988,571	25,532,480	21,172,141	1,073,914	(272,081)	2,886,193	6,558,386	1,298,843
DETAILS OF WRITE-INS												
3401. Identity theft	23,927	25,255		12,371							2,853	558
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)	23,927	25,255		12,371							2,853	558

(a) Finance and service charges not included in Lines 1 to 35 $ 573,840

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(37)	(37)						
2.1 Allied lines	112	101		52							15	2
2.2 Multiple peril crop												
2.3 Federal flood	451,320	475,809		282,752	7,363	7,363					68,346	9,109
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,162,690	3,244,795		1,719,426	2,835,663	3,440,187	949,697	38,464	50,848	26,554	446,785	65,265
5.1 Commercial multiple peril (non-liability portion)	141,739	139,757		75,611	60,608	58,532	22,918	95	(51)	909	20,960	3,167
5.2 Commercial multiple peril (liability portion)	38,872	38,517		19,756		31,337	171,947		1,144	49,026	5,413	857
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	322,938	330,041		162,593	86,482	81,919	21,357	2,640	2,566	780	44,835	6,914
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						806	806		28	28		
17.1 Other Liability - occurrence	272,949	287,024		132,126	14,056	153,433	1,502,620	627	36,728	199,204	37,845	5,904
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,476	2,898		482		(902)	3,498		(1,853)	908	237	31
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,791,721	2,896,593		649,064	3,067,134	1,712,373	1,847,015	76,777	(107,724)	230,444	408,835	63,387
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	204,730	169,678		118,067	9,667	375,409	530,832	45	30,880	51,296	25,711	4,498
21.1 Private passenger auto physical damage	4,469,803	4,573,132		1,063,933	2,084,728	2,076,708	115,610	30,963	27,083	8,510	652,743	101,218
21.2 Commercial auto physical damage	131,285	110,904		75,182	94,911	92,488	(5,271)	425	460	37	17,543	2,981
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,337	2,032		1,306							341	52
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	7,230	7,643		3,730							1,020	150
35. TOTALS (a)	11,999,203	12,278,924		4,304,079	8,260,576	8,029,615	5,161,027	150,036	40,109	567,696	1,730,630	263,536
DETAILS OF WRITE-INS												
3401. Identity theft	7,230	7,643		3,730							1,020	150
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)	7,230	7,643		3,730							1,020	150

(a) Finance and service charges not included in Lines 1 to 35 $ 173,487

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	13,355	17,727		12,507	(1,209)	2,316	5,033	145	212	107	121	24
2.1 Allied lines	76,188	73,514		41,686		(2,337)			(64)		6,636	1,710
2.2 Multiple peril crop												
2.3 Federal flood	6,975,026	7,033,263		4,300,243	252,967	185,091	4,124				1,015,160	185,428
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	71,876,325	74,559,236		37,597,944	19,286,186	17,383,053	6,546,274	275,388	264,698	521,166	7,668,775	1,934,173
5.1 Commercial multiple peril (non-liability portion)	7,498,546	7,593,903		3,798,842	2,941,659	3,358,115	1,852,054	28,221	59,261	104,180	819,016	206,054
5.2 Commercial multiple peril (liability portion)	1,936,291	2,019,392		969,321	698,203	593,393	1,942,765	158,650	(525,418)	253,921	214,574	53,437
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,963,187	2,053,148		948,610	914,595	914,560	133,662	4,233	5,151	4,613	216,860	54,949
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	29	20		17		52	52		2	2	3	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,663					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					38,654	(94,525)	766,137	2,576	(7,275)	52,179		
17.1 Other Liability - occurrence	2,364,692	2,489,565		1,111,155	1,571,444	1,947,964	3,596,026	258,382	378,530	287,468	258,225	64,231
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	29,153	27,741		12,655		61,828	216,149		(33,706)	29,777	3,768	901
19.1 Private passenger auto no-fault (personal injury protection)	5,784,125	5,929,309		1,383,856	4,009,210	3,393,744	3,302,650	45,460	37,136	170,615	628,085	167,855
19.2 Other private passenger auto liability	76,869,294	78,393,615		18,333,539	50,418,724	47,912,384	56,324,335	2,505,177	2,825,944	8,814,346	8,305,481	2,219,722
19.3 Commercial auto no-fault (personal injury protection)	565	377		267							68	17
19.4 Other commercial auto liability	5,074,987	4,812,125		2,605,447	1,317,532	2,879,646	4,019,649	23,421	97,066	356,117	589,379	142,184
21.1 Private passenger auto physical damage	86,367,081	86,778,984		21,058,471	34,063,287	33,519,191	459,868	41,913	(44,555)	149,798	9,336,825	2,495,543
21.2 Commercial auto physical damage	1,897,658	1,789,376		975,897	821,803	795,913	(2,660)	4,215	2,846	3,177	221,110	52,624
22. Aircraft (all perils)												
23. Fidelity	520	939		193	(28)	(124)	314		(1)	1	65	17
24. Surety	360	360		105								
26. Burglary and theft	(16)	229				(760)			(7)		(2)	(1)
27. Boiler and machinery	106,827	96,976		54,190	7,512	16,999	9,488		6	6	11,997	3,015
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	149,480	154,071		77,537							16,017	4,049
35. TOTALS (a)	268,983,672	273,823,869		93,282,482	116,340,539	112,866,502	79,177,583	3,347,780	3,059,826	10,747,474	29,312,163	7,585,935
DETAILS OF WRITE-INS												
3401. Identity theft	149,480	154,071		77,537							16,017	4,049
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)	149,480	154,071		77,537							16,017	4,049

(a) Finance and service charges not included in Lines 1 to 35 $ 2,930,883

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,620	1,744		475	(497)	(338)	332		2	7	291	38
2.1 Allied lines	99,007	102,277		47,848	(900)	(1,166)		466	459		11,144	2,152
2.2 Multiple peril crop												
2.3 Federal flood	3,053,260	3,069,273		1,941,272	508,672	509,420	748				440,409	61,448
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	42,496,913	43,862,598		21,817,554	19,776,695	18,207,742	8,482,870	720,721	510,759	855,659	4,673,624	945,636
5.1 Commercial multiple peril (non-liability portion)	9,889,158	10,094,945		5,018,099	8,217,922	8,780,595	3,690,162	213,092	233,167	179,028	1,089,421	195,440
5.2 Commercial multiple peril (liability portion)	2,429,566	2,433,344		1,234,833	1,142,734	4,073,863	9,359,333	136,636	(1,025,617)	2,241,475	267,676	47,961
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,922,059	2,007,105		938,398	1,365,529	1,348,594	214,600	56,498	57,197	8,033	214,261	37,608
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	598	328		381		13,585	13,585		495	495	71	14
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							2,574					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	269,258	867,227		134,355	3,443,100	1,621,515	6,127,911	57,700	(67,400)	528,992	30,524	5,467
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	50,392	47,106		26,880	251,610	372,808	1,073,778	2,513	(53,477)	218,148	6,284	1,038
19.1 Private passenger auto no-fault (personal injury protection)	6,638,375	6,820,928		1,579,080	5,341,864	6,449,956	(1,040,816)	162,459	245,075	571,026	731,327	145,866
19.2 Other private passenger auto liability	43,338,556	44,166,143		10,305,635	34,511,472	31,784,529	62,740,465	3,531,354	1,605,714	8,888,069	4,773,645	952,121
19.3 Commercial auto no-fault (personal injury protection)	117,511	115,102		64,803	88,249	65,061	65,709	502,412	496,809	6,047	13,165	2,547
19.4 Other commercial auto liability	3,927,912	3,756,228		2,070,430	2,711,580	619,272	2,361,212	50,028	(314,101)	226,865	431,177	84,072
21.1 Private passenger auto physical damage	44,870,418	45,551,107		10,745,717	14,439,211	14,313,186	757,276	21,126	(30,828)	90,858	4,938,694	985,263
21.2 Commercial auto physical damage	915,018	891,589		478,806	528,179	535,050	28,311	477	20	3,715	100,522	19,503
22. Aircraft (all perils)												
23. Fidelity	436	660		174		(621)			(3)		37	7
24. Surety												
26. Burglary and theft					2,000	1,151	302		(9)	2		
27. Boiler and machinery	213,638	190,493		109,394	15,707	45,092	34,873		178	189	23,722	4,547
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	160,233,694	163,978,197		56,514,134	92,343,127	88,739,294	93,913,225	5,455,483	1,658,441	13,818,607	17,745,994	3,490,728
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,667,521

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	359	194		165		22	22				40	18
2.1 Allied lines	2,606	2,536		1,337							399	128
2.2 Multiple peril crop												
2.3 Federal flood	1,127,523	1,100,391		665,952	48,013	48,013					161,540	52,670
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,303,812	13,717,832		6,979,660	6,803,112	7,800,501	2,873,410	121,798	142,202	114,740	1,432,803	625,152
5.1 Commercial multiple peril (non-liability portion)	891,658	909,037		440,749	620,451	612,078	281,730	3,167	5,479	15,820	107,400	42,389
5.2 Commercial multiple peril (liability portion)	291,337	296,094		144,950	268,610	431,935	537,225	24,291	91,493	246,679	34,270	13,875
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	364,941	373,334		167,934	89,097	92,215	24,340	55	251	856	41,074	17,638
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	3	3		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							98,657					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	58,340	88,897		26,502		(47,024)	501,195		168	75,210	6,464	2,991
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,173	4,107		2,454		120,430	2,261,463	62,960	36,486	1,275,342	759	259
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,345,876	15,708,365		3,614,591	8,413,755	5,297,575	10,422,666	479,885	(49,762)	998,034	1,696,031	721,414
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	792,582	800,076		359,510	434,006	(168,230)	480,971	3,783	(111,354)	45,975	102,951	37,997
21.1 Private passenger auto physical damage	16,015,174	16,111,613		3,852,358	5,942,282	5,799,054	129,998	6,917	(5,748)	17,191	1,762,917	750,304
21.2 Commercial auto physical damage	323,725	332,729		148,578	143,939	119,926	(4,078)	325	(1,466)	360	43,269	15,584
22. Aircraft (all perils)												
23. Fidelity						(31)	25					
24. Surety												
26. Burglary and theft						(104)			(1)			
27. Boiler and machinery	25,492	24,497		12,355	2,825	2,825					3,148	1,229
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	24,727	25,684		12,654							2,619	1,141
35. TOTALS (a)	48,573,328	49,495,390		16,429,749	22,766,091	20,109,185	17,607,623	703,181	107,748	2,790,207	5,395,685	2,282,788
DETAILS OF WRITE-INS												
3401. Identity theft	24,727	25,684		12,654							2,619	1,141
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)	24,727	25,684		12,654							2,619	1,141

(a) Finance and service charges not included in Lines 1 to 35 $ 500,160

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(156)	(156)						
2.1 Allied lines	3,578	3,572		1,629		1	172		(1)	20	357	70
2.2 Multiple peril crop												
2.3 Federal flood	460,806	458,549		267,462	27,545	27,545					70,496	8,626
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,314,566	10,615,897		5,653,096	6,130,198	6,158,488	2,389,101	174,166	243,916	336,422	1,196,083	197,664
5.1 Commercial multiple peril (non-liability portion)	1,041,308	1,054,619		498,968	403,021	453,938	222,130	10,005	11,843	11,243	118,749	20,801
5.2 Commercial multiple peril (liability portion)	312,189	308,378		151,058	416,418	443,402	889,542	54,077	(722)	257,939	35,548	6,334
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	737,333	754,757		352,025	193,904	182,115	42,363	1,996	1,869	1,237	84,864	14,589
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1			1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						100,639	100,639		4,538	4,538		
17.1 Other Liability - occurrence	196,153	228,320		90,425	1,265,300	(434,904)	5,132,788	3,841	(197,729)	909,253	22,645	(493)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,613	1,410		563	2,997,806	1,106,682	24,214,602	1,865,145	(20,727)	9,144,924	211	38
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,901	2,022		243	1,736,604	(485,647)	2,078,930	196,455	(170,327)	288,638	229	142
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	516,436	508,360		247,805	146,363	227,566	179,051	21,051	30,910	21,295	62,006	10,947
21.1 Private passenger auto physical damage	6,663	6,834		1,581	(32,434)	(37,161)	(15,013)	2,216	1,158	(3)	702	285
21.2 Commercial auto physical damage	233,078	234,887		114,446	256,556	237,802	(14,670)	1,353	337	354	28,501	4,926
22. Aircraft (all perils)												
23. Fidelity	116	116		102		(4)	11				13	3
24. Surety												
26. Burglary and theft						(29)						
27. Boiler and machinery	12,358	11,488		5,769							1,346	266
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	17,932	18,307		9,356		700	700				2,003	338
35. TOTALS (a)	13,856,031	14,207,516		7,394,527	13,541,125	7,980,978	35,220,346	2,330,304	(94,934)	10,975,859	1,623,754	264,536
DETAILS OF WRITE-INS												
3401. Identity theft	17,932	18,307		9,356		700	700				2,003	338
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)	17,932	18,307		9,356		700	700				2,003	338

(a) Finance and service charges not included in Lines 1 to 35 $ 164,434

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	120	103		28	(15)	64	123		1	3	24	1
2.1 Allied lines	1,912	1,836		521		(69)			(2)		342	17
2.2 Multiple peril crop												
2.3 Federal flood	159,665	154,389		97,546	7,214	7,214					23,063	1,208
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,947,727	1,927,710		1,017,027	988,442	990,782	263,130	36,084	32,290	8,351	255,971	15,137
5.1 Commercial multiple peril (non-liability portion)	244,324	238,566		118,830	229,949	233,281	52,958	95	212	4,855	33,981	1,991
5.2 Commercial multiple peril (liability portion)	69,594	66,006		36,820	12,000	(26,608)	38,584		(32,831)	8,534	9,163	571
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	175,780	179,748		82,365	48,232	52,413	15,852		217	605	23,741	1,345
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	1		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	57,806	69,499		27,566	18,005	6,071	134,082	1,650	3,029	19,709	7,406	431
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,561	5,212		3,459		(3,927)	11,751		(6,788)	3,049	494	34
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,231,073	1,274,192		279,622	761,127	662,666	816,481	49,752	38,138	97,353	165,076	10,685
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	504,401	525,537		252,316	108,152	139,123	149,773	7,604	19,388	33,941	81,136	4,698
21.1 Private passenger auto physical damage	1,918,349	1,966,766		451,171	635,496	629,437	107,508	653	(1,526)	4,998	255,273	16,601
21.2 Commercial auto physical damage	377,063	394,760		182,918	268,090	280,003	(153)		377	601	59,374	3,487
22. Aircraft (all perils)												
23. Fidelity	168	168		119		(1)	25				21	2
24. Surety												
26. Burglary and theft						(48)						
27. Boiler and machinery	8,282	7,388		3,218		714	714		4	4	1,292	72
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,087	2,045		1,050							270	16
35. TOTALS (a)	6,703,914	6,813,927		2,554,576	3,076,695	2,971,114	1,590,828	95,839	52,509	182,003	916,627	56,296
DETAILS OF WRITE-INS												
3401. Identity theft	2,087	2,045		1,050							270	16
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)	2,087	2,045		1,050							270	16

(a) Finance and service charges not included in Lines 1 to 35 $ 68,580

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						16,762	79,993		3,327	16,214		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						141,623	2,312,419		35,337	577,815		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												6,709
35. TOTALS (a)						158,385	2,392,412		38,664	594,029		6,709
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												6,709
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)												6,709

(a) Finance and service charges not included in Lines 1 to 35 $ .....

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						409	1,908		82	386		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						409	1,908		82	386		
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						409	1,908		82	386		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						409	1,908		82	386		
DETAILS OF WRITE-INS												
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)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2014 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,154,212	1,175,244		585,779	756,083	535,621	502,149	20,103	(41,977)	10,452	137,582	44,660
2.1 Allied lines	2,718,125	2,731,014		1,341,514	1,062,638	508,914	306,541	2,862	(13,496)	5,865	316,380	82,395
2.2 Multiple peril crop												
2.3 Federal flood	294,720,252	300,666,607		179,186,754	54,714,278	35,514,878	4,957,647				44,912,366	8,271,326
2.4. Private crop												
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,416,395,145	2,475,922,081		1,244,947,473	1,089,574,882	1,057,022,448	629,295,796	36,943,183	36,199,253	89,657,013	265,717,292	60,413,702
5.1 Commercial multiple peril (non-liability portion)	235,542,061	236,415,134		118,520,909	111,924,489	119,609,913	66,969,675	2,224,032	2,588,271	3,253,857	26,723,494	5,712,047
5.2 Commercial multiple peril (liability portion)	66,613,047	66,105,461		33,612,627	38,979,261	49,527,263	193,314,708	9,543,937	(7,275,975)	48,186,837	7,570,181	1,617,085
6. Mortgage guaranty												
8. Ocean marine	736,144	796,934		320,935	93,009	74,478	28,986	2,042	1,740	1,794	90,577	14,695
9. Inland marine	64,259,577	66,092,557		31,394,658	23,177,479	22,712,546	5,073,099	651,436	649,531	137,962	7,279,645	1,455,396
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1,320,222	1,265,756		708,362	220,606	267,180	102,594	34,083	30,520	3,672	155,315	30,058
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							387,056					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	768,882	768,882			4,200,062	(4,387,440)	47,500,127	677,062	62,733	2,935,342		7,375
17.1 Other Liability - occurrence	90,258,865	95,089,180		44,550,517	111,080,988	68,904,834	538,062,236	17,020,846	7,455,598	64,724,885	9,977,527	1,878,964
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,270,736	1,228,652		625,447	42,880,626	65,801,560	756,389,692	39,925,730	27,373,924	241,153,757	168,828	31,303
19.1 Private passenger auto no-fault (personal injury protection)	303,508,227	314,173,649		75,667,876	293,837,068	695,136,588	3,360,127,211	25,966,414	164,737,300	535,334,313	33,536,442	9,496,703
19.2 Other private passenger auto liability	1,796,992,902	1,840,771,471		435,856,520	1,322,312,401	1,186,038,040	1,710,678,794	91,033,721	54,582,901	261,835,557	200,984,800	53,383,337
19.3 Commercial auto no-fault (personal injury protection)	15,716,717	16,602,443		7,883,069	10,178,297	8,746,472	15,782,519	1,880,961	1,730,592	1,713,467	1,760,565	488,766
19.4 Other commercial auto liability	202,081,963	191,806,962		104,522,481	100,897,002	119,516,071	202,998,642	6,677,936	3,747,830	18,884,017	23,389,122	5,606,691
21.1 Private passenger auto physical damage	1,721,214,378	1,755,937,221		419,240,836	711,539,642	703,973,803	14,857,627	3,131,379	1,473,293	3,538,225	193,277,857	50,137,475
21.2 Commercial auto physical damage	66,464,089	63,692,340		33,633,138	41,776,199	42,074,192	636,065	264,213	215,405	165,477	7,785,804	1,818,089
22. Aircraft (all perils)												
23. Fidelity	18,959	20,698		9,719	112,495	101,028	5,349		(53)	22	2,400	402
24. Surety	2,675	2,838		1,361			64,934			1,088		
26. Burglary and theft	(292)	17			21,776	(2,576)	3,457		(240)	15	(34)	(6)
27. Boiler and machinery	4,449,098	4,047,051		2,275,859	1,667,092	1,921,096	494,270		1,624	2,443	520,375	113,987
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,707,211	2,806,532		1,307,990	515	337	896				300,033	70,777
35. TOTALS (a)	7,288,913,195	7,438,118,724		2,736,193,823	3,961,006,886	4,173,597,244	7,548,540,071	235,999,939	293,518,773	1,271,546,060	824,606,553	200,675,227
DETAILS OF WRITE-INS												
3401. Identity theft	2,707,211	2,806,532		1,307,990	515	337	896				300,033	64,068
3402. Miscellaneous taxes unassigned												6,709
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,707,211	2,806,532		1,307,990	515	337	896				300,033	70,777

(a) Finance and service charges not included in Lines 1 to 35 $ 75,091,579

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

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	256,101		72,740	72,740			73,016				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	6,055,625		2,236,422	2,236,422			1,661,327				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	3,982,051		1,245,464	1,245,464			1,368,313				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	472,190		99,831	99,831			298,861				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,847,447		1,631,009	1,631,009			1,722,873				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	400,173		30,315	30,315			218,482				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	916,890		39,281	39,281			533,002				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL			519	519							
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL	(1)		1,274	1,274							
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	393,222		125,902	125,902			208,668				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	422,829		154,469	154,469			226,004				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	12,595		3,406	3,406			6,826				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	82,946		30,417	30,417			41,946				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	171,542		64,580	64,580			89,053				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	40,278		18,906	18,906			20,791				
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	60,963		28,923	28,923			32,254				
73-0486465	25712	ESURANCE INSURANCE COMPANY	WI	440,822	108	122,734	122,842			110,092				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	CA	989,395		222,266	222,266			249,191				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	54,511		1,461	1,461			30,920				
0399999. Affiliates - U.S. Non-Pool - Other				19,599,578	108	6,129,921	6,130,028			6,891,618				
0499999. Total - U.S. Non-Pool				19,599,578	108	6,129,921	6,130,028			6,891,618				
AA-1560030	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CAN											
0699999. Affiliates - Other (Non-U.S.) - Other														
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				19,599,578	108	6,129,921	6,130,029			6,891,618				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			9,539	9,539		10					
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			1,115	1,115							
13-5303710	19399	AIU INSURANCE COMPANY	NY			3,159	3,159							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			462	462							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL			1,018	1,018							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			440	440							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			15	15							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			140	140							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			2,047	2,047							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			2,904	2,904							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	13	35	3,702	3,737		1					
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL			8,301	8,301							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			1,645	1,645							
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			1	1							
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NE			3,133	3,133							
36-2789296	30015	CENTAUR INSURANCE COMPANY	IL			13	13							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			2,649	2,649							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			5,979	5,979							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE			215	215		5					
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL			6,956	6,956		54					
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL		10	7,318	7,328							
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			54,759	54,759							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			7,014	7,014							
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			4,215	4,215							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	CT	10		2,996	2,996							
36-1508140	24287	EDISON INSURANCE COMPANY	IL			41	41							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			218	218							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			2,208	2,208							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			79	79							
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			110	110							
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			86	86							
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			6	6							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			7	7							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			5,023	5,023		99					
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			18,342	18,342							
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			115	115							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			289	289							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			96	96							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	PA			1,124	1,124							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			1,123	1,123		10					
33-0249048	33529	GREAT STATES INSURANCE COMPANY	CA			109	109							
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			91	91							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			84	84							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			184	184							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			258	258							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			2,800	2,800							
02-0308052	22527	HOME INSURANCE COMPANY	NH		3	196	199							
15-0341230	14214	HOME MUTUAL INSURANCE COMPANY OF BINGHAMTON NEW YORK	NY											
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			56	56							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPNAY	IN			2	2							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA		5	3,993	3,998		85					
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			487	487							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			54	54		2					
36-6077839	26077	LANCER INSURANCE COMPANY	IL			175	175							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			2,776	2,776							
22-2227331	19917	LIBERTY INSURANCE UNDERWRITERS INC	IL			11	11							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			16,715	16,715							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			404	404							
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI											
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			34	34							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL			16	16							
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI			(64)	(64)							
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			1,003	1,003							
23-6200024	14664	MUTUAL BENEFIT INSURANCE COMPANY	PA											
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	WA			428	428							
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			489	489							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			129	129							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			2,167	2,167							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			1	1							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			7,271	7,271		189					
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH		334	1,312	1,647		334					
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY											
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			92	92		7					
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	PA											
21-0524225	12122	NEW JERSEY MANUFACTURERS INSURANCE COMPANY	NJ			45	45							
04-1675920	23965	NORFOLK & DEDHAM MUTUAL FIRE INSURANCE COMPANY	MA			10	10							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			137	137							
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI											
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			113	113		40					
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	PA			3,291	3,291							

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Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			100	100		3					
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			273	273							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			41	41							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			1,120	1,120							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUATLY INSURANCE COMPANY	PA			158	158							
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			121	121							
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY			174	174							
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			14,863	14,863							
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL			30	30							
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			28	28							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			489	489							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			101	101							
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			95	95							
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY			1	1							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			145	145							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	CT	3		4,387	4,387							
22-3590451	40045	STARNET INSURANCE COMPANY	DE			3	3							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			124	124							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			210	210							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			699	699							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		17	90	107							
94-1517098	25534	TIG INSURANCE COMPANY	CA			9,485	9,485		4					
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY											
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			332	332							
23-6200030	23221	TRANSPORTATION MUTUAL INSURANCE COMPANY	PA			230	230							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			5,214	5,214		33					
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	78		1,293	1,293		27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			30	30							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			16	16							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE		32		32							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT			2,527	2,527							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY		22	5,854	5,876		22					
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH											
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO		7	13,252	13,259		77					
94-1590201	26220	YOSEMITE INSURANCE COMPANY	IN			2,642	2,642							
95-1651549	13269	ZENITH INSURANCE COMPANY	CA			1,726	1,726							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY											
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			40	40							
0999998. Other U.S. Unaffiliated Insurers Reinsurance for which the total of Column 8 is less than $100,000														
0999999. Total Other U.S. Unaffiliated Insurers				104	465	269,582	270,047		1,004					
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	4		18	18			2				
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	1,510		138	138			1,263				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	11		6	6			7				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	4						4				
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR											
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	168		268	268			118				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	3,460		541	541			2,094				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	22		4	4			13				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO											
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	4		5	5			3				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	60		65	65			24				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	185		14	14			74				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	2		1	1			1				

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Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991203	00000	DELAWARE FAIR PLAN	DE	28		8	8			10				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	10		2	2			3				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	22						6				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	205		94	94			49				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	2										
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	18		1	1			19				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	779		124	124			475				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	54		12	12			28				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	11		5	5			6				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	334		24	24			121				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN											
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA											
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	0										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	117		23	23			60				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	3		2	2			1				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	2		2	2			1				
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	2		30	30			1				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	1										
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	95		8	8			52				
AA-9991421	00000	MASSACHUSETTES WORKERS COMPENSATION ASSOCIATION	MA			219	219							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			544	544							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	1		1	1			1				
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS			1	1							
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDRWRTNG ASSOCIATION	MS	561		60	60			299				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO											
AA-9990014	00000	MISSOURI COMMERICAL AUTOMOBILE INS PROCEDURE	MO	1						1				
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACITLITY	MO	17		3	3			10				
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			7,971	7,971							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE											
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	3		1	1			2				
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	6		6	6			3				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	2										
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM	1										
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			110	110							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	618		175	175			270				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	296										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	360		854	854			291				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	1,529		89	89			713				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH	2						1				
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	446		72	72			225				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1										
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR											
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	10										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	324		59	59			161				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	5		5	5			3				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	1,032		965	965			582				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	1										
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	793		19	19			1,770				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	2		4	4			1				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	1										

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Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT			1	1							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	9		14	14			5				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	702		125	125			393				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	1		1	1			1				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	5		1	1			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	1										
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	10		1	1			5				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	18		4	4			13				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI											
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY											
1099998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Mandatory Pools														
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				13,871		12,705	12,705			9,192				
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	(18)	(1)	5,381	5,380				447			
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		352	1,386	1,737							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			2,263	2,263							
00-0000000	00000	FIRST STATE UNDER. AGENCY OF NEW ENGLAND	MA			137	137							
AA-9995063	00000	IAGM CORPORATION	NY			150	150				4			
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			1,300	1,300							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY	18		419	419							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			163	163							
1199998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Voluntary Pools														
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools					350	11,198	11,548				450			
1299999. Total - Pools and Associations				13,871	350	23,903	24,254			9,192	450			
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR			444	444							
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR											
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN			514	514							
AA-1120660	00000	AVIVA INSURANCE LIMITED	GBR			30	30							
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE			909	909							
AA-3190453	00000	BLUEFIELD INSURANCE LIMITED	BMU			382	382							
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		(39)	4	(35)							
AA-1120305	00000	BRYANSTON INSURANCE COMPANY LIMITED	GBR											
AA-1120365	00000	CHEVANSTELL LIMITED	GBR											
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			410	410							
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR			9	9							
AA-1560252	00000	COOPERATORS GENERAL INSURANCE COMPANY	CAN											
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GBR		21	3,407	3,428							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			51	51							
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC.	GBR											
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR			86	86		2					
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CAN											
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GBR			16	16							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG		4		4							
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CAN			3	3							
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN			52	52							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA		3		3							
AA-1720115	00000	KANSA GENERAL INTERNATIONAL INSURANCE COMPANY LIMITED	FIN						7					
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR			39	39							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1122000	00000	LLOYDS OF LONDON	GBR		8	966	974							
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			244	244							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR											
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A.	PAN			2	2							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN			1	1							
AA-1380165	00000	N.R.G., NEDERLANDSE REASSURANTIE GROEP N.V.	NLD											
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			270	270							
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			176	176							
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR		1	114	114							
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	GBR		21	49	70							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			163	163							
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	GBR			1	1							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GBR			33	33							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN			49	49							
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DEU			100	100							
AA-2330018	00000	SEGUROS TEQUENDAMA S.A.	COL											
AA-1960940	00000	STATE INSURANCE OFFICE	NZL			20	20							
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR			316	316				116			
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN			3	3							
1399998. Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
1399999. Total Other Non-U.S. Insurers					20	8,862	8,883		9		116			
9999999 Totals				19,613,553	944	6,432,269	6,433,213		1,012	6,900,810	566			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE COMPANY	IL					154						154			154	
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other								154						154			154	
0499999. Total Authorized - Affiliates - U.S. Non-Pool								154						154			154	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																		
0899999. Total Authorized - Affiliates								154						154			154	
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA															
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			16	9	361	160	437	106			1,090			1,090	
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	PA					716	667	217	53			1,654			1,654	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					7	6	29	7			49			49	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			45	27	475	147	431	104			1,229			1,229	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			62	12	825	230	725	152			2,006			2,006	
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			31	1	156	2	138	30			356			356	
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		69							43		43			43	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			24	15	311	123	392	92			957			957	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			62	3	653	320	526	127			1,691			1,691	3
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL							5	1			6			6	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI											1			1	
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			71	15	3,205	212	1,267	198			4,969			4,969	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH			2		15	9	7	2			34			34	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			464	230	10,973	3,534	9,636	2,336			27,173			27,173	
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL			2,453	60	238	3,322	4,866	1,183			12,123			12,123	
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			277	119	1,647	518	2,099	510			5,170			5,170	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			12	15	579	77	859	84			1,627			1,627	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		(1)	267	219	4,386	1,346	6,462	1,328			14,008			14,008	
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			12	11	336	88	636	100			1,183			1,183	
35-2293075	11551	ENDURANCE REINSURANCE COMPANY OF AMERICA	DE		2													
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			2	4	12		244	59			321			321	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL					180		188	46			414			414	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		6,025	(186)	(82)	770	65	3,882	929			5,378	115		5,262	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI							7	2			8			8	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			746	146	2,405	1,919	5,765	1,260			12,242			12,242	
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			1	4			26	6			37			37	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			3	5	144	13	228	20			413			413	
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI											1			1	
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA			1		8	5	5	1			20			20	
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT											1			1	
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA															
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD			12	10	146	68	127	31			394			394	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			4		3,235	438	809	197			4,683			4,683	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			74	27	536	169	387	94			1,288			1,288	
13-5617450	11231	GENERALI US BRANCH	NY			9	4	247	63	72	18			413			413	1
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY					9	12	34	8			63			63	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			58	6	962	301	987	175			2,489			2,489	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY			3		17	9	7	2			37			37	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			15		108	64	60	14			262			262	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		5,186	91		148	8	10	2	2,714	1,556	4,529	466		4,064	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI					7	6	7	2			21			21	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7		2		3				12			12	
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			4	3			11	3			21			21	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC			2		8	3	4	1			18			18	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY															
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			26		216	126	163	39			570			570	13

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN					1,038	29	6	1			1,074			1,074	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ							1				1			1	
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL			1		9	8	7	2			28			28	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			10		59	34	36	9			147			147	
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI					1,334	3	1,371	333			3,042			3,042	26
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			27		165	126	174	42			536			536	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			7	2	231	20	366	32			658			658	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1			1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								1			1			1	
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			3		40	38	78	19			178			178	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			4		28	15	11	3			61			61	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					188						188			188	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		4,175	29	23	974	74	1,666	392	14		3,171	68		3,103	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK							1				1			1	
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			50	25	645	245	604	145			1,714			1,714	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		14	163	93	1,441	406	913	222			3,238			3,238	
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							4	1			5			5	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			109	61	1,426	229	559	136			2,520			2,520	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH					35	36	8	2			81			81	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			93	68	768	53	768	187			1,937			1,936	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			16	1	110	10	175	15			328			328	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			1,713	47	22,742	4,012	3,712	736			32,962			32,962	31
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY			11	7	126	43	118	29			334			334	
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			198	55	179	162	48	12			654			654	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		2,370	4	1	20		212	45			282	46		236	
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA															
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	PA			64	35	327	78	149	36			689			689	
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			109	55	690	197	424	103			1,578			1,578	1
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			5		57	5	91	8			166			166	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY			37	19	439	194	677	164			1,529			1,529	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			11	8	344	53	508	48			971			971	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			15	8	303	63	85	21			494			494	
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							1				2			2	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			15		95	108	119	29			365			365	
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			7		29	17	18	4			76			76	3
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL															
06-1206728	29807	PXRE REINSURANCE COMPANY	CT															
23-1641984	10219	QBE REINSURANCE CORPORATION	PA			9		83	62	20	5			178			178	62
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			4		16,957	6,878	2,477	602			26,917			26,917	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY					5		8	1			14			14	1
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					81	7	128	11			227			227	
37-0915434	13056	RLI INSURANCE COMPANY	IL			392	182	1,454	967	160	39			3,194			3,194	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			11		55	30	22	5			124			124	
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA					509	72	55	13			650			650	2
75-1444207	30058	SCOR REINSURANCE COMPANY	NY			10	2	271	170	849	570			1,871			1,871	2
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			3		10	1	16	1			30			30	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			64	62	678	103	1,122	218			2,247			2,247	
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY			257	199	1,185	529	2,210	536			4,916			4,916	2
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			2		32	29	88	21			171			171	1
22-3590451	40045	STARNET INSURANCE COMPANY	DE			4	2	5		8	1			20			20	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			369	285	2,086	630	2,752	664			6,786			6,786	
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL			4		16	8	10	2			41			41	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH			20	13	357	142	399	95			1,026			1,026	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY											1			1	
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		22,820	385	175	11,311	991	5,141	1,160			19,163	396		18,767	
94-1517098	25534	TIG INSURANCE COMPANY	CA			211	219	1,685	545	3,698	597			6,956			6,956	3
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			114	75	1,299	430	1,473	358			3,749			3,749	3
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY			67	7	160	38	445	76			795			795	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		2,839	252	234	2,506	2,489	2,157	519			8,158	49		8,109	
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			148	6	585	278	241	59			1,315			1,315	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			90	28	1,266	390	1,340	216			3,330			3,330	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			38	1	237	144	136	33			588			588	2
91-6027360	25747	UNIGARD INSURANCE COMPANY	WI											1			1	
47-0547953	25844	UNION INSURANCE COMPANY	IA			64	41	313	55	312	76			861			861	2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY			37	23	301	132	254	62			809			809	
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					1	1	4	1			7			7	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE															
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					2			2	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			3		14	10	10	2			39			39	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			288	84	54,960	900	8,086	920			65,239			65,239	
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			292	348	3,433	646	3,307	804			8,829			8,829	1
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			13		73	47	46	11			191			191	
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY					667		1				668			668	1
0999998. Total Authorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					43,498	10,524	3,360	170,482	37,016	91,646	19,775	2,771	1,556	337,130	1,141		335,990	172
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		174	491		40				93		624	41		583	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		34	37						17		54	8		46	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		17							9		9	3		5	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		9,653	20,636		2,491,591		367,903				2,880,130			2,880,130	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			341		729						1,070			1,070	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		294,720			1,134		3,824		179,187		184,144			184,144	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		1							1		1			1	
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			4,672		490,186						494,858			494,858	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		4,766			4,086	406	509	124	2,163		7,288			7,288	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		14							7		7	3		4	
AA-9992082	00000	TEXAS SMALL PREMIUM POLICY PLAN	TX			16		159						175			175	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		75							39		39	17		21	
1099999. Total Authorized - Pools - Mandatory Pools					309,454	26,193		2,987,924	406	372,235	124	181,516		3,568,399	74		3,568,325	
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		2,024	3	1	17		177	37			235	37		198	
AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU		1,149										10		(10)	
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		5,133	12	2	57		598	126			795	102		694	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU		108			132	31	186	42			391			391	12
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		4													
AA-1122000	00000	LLOYDS OF LONDON	GBR		(2)	3,571	3,438	55,752	21,998	82,957	19,705			187,421	19		187,402	147
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GBR		41													
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		355			2		18	4			24	4		19	
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GBR		65													
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GBR		238							69		69			69	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR		634	1		4		41	9			54	11		43	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR		3,204	7	1	34		360	76			478	54		425	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		1,483	3	1	15		162	34			215	27		188	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR		1,218	3		12		130	27	3		176	18		158	
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GBR		64										1		(1)	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		32													

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GBR		1													
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR		894	3	1	14		147	31			196	25		171	
AA-1120116	00000	LLOYDS SYNDICATE NUMBER 3902	GBR		113													
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GBR		104										5		(5)	
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		1,074	12	2	60		637	135			847	50		797	
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GBR		2													
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GBR															
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		173													
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BMU		2,411	3	1	16		171	36			227	37		190	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		4,994	10	2	48		507	107			674	93		582	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		12,640	32	6	156		1,644	347			2,186	237		1,948	
1299998. Total Authorized - Other Non-U.S. Insurers (Under $100,000)																		
1299999. Total Authorized - Other Non-U.S. Insurers					38,158	3,661	3,455	56,320	22,028	87,735	20,717	72		193,989	731		193,258	159
1399999. Total Authorized					391,110	40,378	6,815	3,214,880	59,450	551,617	40,616	184,360	1,556	4,099,671	1,946		4,097,726	331
1499999. Total Unauthorized - Affiliates - U.S. Intercompany Pooling																		
1799999. Total Unauthorized - Affiliates - U.S. Non-Pool																		
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.)																		
2199999. Total Unauthorized - Affiliates																		
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE							14	3			18			18	
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL			2		15	10	10	3			40			40	
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL			20								20			20	
04-1028440	19569	AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	MA															
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY				1	99	9	157	14			280			280	2
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ							2				2			2	
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ					1,000						1,000			1,000	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO							1				1			1	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL							202	49			251			251	
31-0908652	22144	CONSTELLATION REIN COMPANY	NY			2		2		8	1			13			13	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			25	2	55	5	87	8			183			183	
61-0654823	10987	DELTA AMERICA RE INSURANCE COMPANY	KY															
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			4,116	2	(66)	64	(57)	(5)			4,056			4,056	
13-6107326	11266	GLOBAL REINSURANCE CORPORATION US BRANCH	NY					9	12	9	2			32			32	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL			44	26	902	242	953	169			2,337			2,337	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			82		(1)	1	(1)				80			80	
02-0308052	22527	HOME INSURANCE COMPANY	NH															
13-3077651	40223	ICM INSURANCE COMPANY	NY			7								7			7	
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL							1				1			1	
47-6025666	23264	INLAND INSURANCE COMPANY	NE			3		19	13	13	3			52			52	
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			916		(28)	27	(32)	(3)			882			882	
AA-9993214	00000	JH WF SYNDICATE	NY					200						200			200	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA					1	1	6	1			10			10	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL			294								294			294	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	DE							1				1			1	
13-2721570	28622	NEM RE-INSURANCE CORPORATION	NY															
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT															
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI			9								9			9	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			37								37			37	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX			8								9			9	
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY					6	2					8			8	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH							1				1			1	
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT							3	1			4			4	

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY			4,001		(1)	1	1				4,003			4,003	
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX			284								283			283	
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC															
2299998. Total Unauthorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
2299999. Total Unauthorized - Other U.S. Unaffiliated Insurers						9,852	32	2,214	388	1,380	248			14,114			14,114	2
2399999. Total Unauthorized - Pools - Mandatory Pools																		
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT		(6)			250	22	396	34			701			701	271
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							22	5			27			27	
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX															
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			252	123	874	665	1,275	310			3,499			3,499	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY			2	1	6	2					10			10	
2499999. Total Unauthorized - Pools - Voluntary Pools					(6)	254	124	1,129	689	1,692	350			4,237			4,237	271
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NLD															
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR			1								1			1	
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU		4,158	8	2	38		401	85			533	74		460	
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR			9	5	163	39	64	16			297			297	2
AA-1240006	00000	AG INSURANCE	BEL					8		12	3			22			22	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR			1		49	30	13	3			98			98	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN		(1)	236	145	2,612	786	2,346	554			6,678			6,678	
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DEU										1	1			1	
AA-1460115	00000	ALEA EUROPE LIMITED	CHE			1								1			1	
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS			14	9	154	45	140	34			396			396	6
AA-1240011	00000	ALLIANZ BENELUX	BEL			62	34	731	182	576	140			1,726			1,726	1
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP			3	3	49	14	51	12			133			133	59
AA-1320029	00000	ALLIANZ FRANCE SA	FRA					6	1	10	1			18			18	
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		3,247										26		(26)	
AA-1320013	00000	ALLIANZ IARD	FRA			3	2	84	37	99	24			249			249	122
AA-1120445	00000	ALLIANZ INSURANCE PLC	GBR															
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		933										13		(13)	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU							1				1			1	
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU			15	17	183	20	230	56			522			522	
AA-1460019	00000	AMLIN AG	CHE		1,216	2		12		124	26			165	18		146	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AUS															
AA-1860050	00000	ANADOLU SIGORTA	TUR			9	5	88	25	78	19			225			225	125
AA-3194126	00000	ARCH REINS LIMITED	BMU		8,659	17	3	84		885	187			1,176	176		1,000	
AA-1320060	00000	AREAS-CMA	FRA															
AA-3190932	00000	ARGO RE	BMU		2													
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA			2	1	10	1	26	5			44			44	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL			2	1	213	19	338	29			602			602	
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL			50	28	702	224	625	152			1,782			1,782	1
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU			18	3	61	5	97	8			193			193	9
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE			960		(8)	8	(7)	(1)			953			953	
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN			2								2			2	2
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE		(1)	9	10	93	5	141	29			288			288	77
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS					3		2				5			5	29
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN							8	2			10			10	
AA-1120660	00000	AVIVA INSURANCE LIMITED	GBR			71	70	593	327	819	193			2,072			2,072	379
AA-1120375	00000	AVIVA INTERNATIONAL	GBR			32		119	53	69	17			290			290	
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FRA										34	34			34	
AA-1244102	00000	AXA BELGIUM	BEL			189	109	2,503	531	3,454	564			7,349			7,349	2
AA-1121220	00000	AXA INSURANCE UK PLC	GBR			15								15			14	

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						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE			116	64	1,075	290	1,027	239			2,811			2,811	92
AA-1320030	00000	AZUR ASSURANCES IARD	FRA															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE							1				1			1	
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BMU							3	1			3			3	
AA-3191004	00000	BISON INSURANCE COMPANY	BMU			38	19	376	147	418	101			1,100			1,100	7
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU															8
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR															
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR			3								3	2		1	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR			3		24	5	13	3			49			49	27
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU			3	1	3		3	1			10			10	1
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BMU															
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU		1,121	2		9		94	20			125	15		110	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN			11	7	110	32	98	24			282			282	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF															
AA-1121065	00000	CGU BONUS LIMITED	GBR															
AA-1930019	00000	CGU INSURANCE LIMITED	AUS			1	1	9	3	8	2			23			23	
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS			1	1	9	3	8	2			22			22	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU					4		6	0			10			10	1
AA-1120365	00000	CHEVANSTELL LIMITED	GBR			10		69	36	69	14			199	(2)		201	
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN			6	2	221	19	351	31			631			631	36
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN															
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA						24					24			24	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA			28	3	(11)	13	5				39			39	
AA-1930130	00000	CIC INSURANCE LTD.	AUS			58								58			58	
AA-1320035	00000	COLISEE RE	FRA			1		8	5	5	1			20			20	
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR			2		2		6	1			11			11	3
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA							2				2			2	
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CHE															
AA-1340077	00000	DEUTSCHER HEROLD ALLGEMEINE VERSICH. AG	DEU															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			144	136	1,192	598	2,091	503			4,664			4,664	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU					15	1	26	5			47			47	4
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR			4		24	21	20	5			74			74	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		2,572	7	1	36		378	80			502	35		467	
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GBR															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL			15	9	106	31	98	24			282			282	
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK							1				1			1	
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR			140	147	2,948	1,496	4,997	1,175			10,903			10,903	1
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA			6	6	62	20	82	20			195			195	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN			2								2			2	
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR			7		(2)		(3)				3			3	
AA-1360195	00000	FONDIARIA - SAI SPA	ITA			18	3	62	5	100	9			198			198	9
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN		(1)	81	36	1,101	262	1,166	182			2,828			2,828	1
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			1								2			2	
AA-1320135	00000	GAN ASSURANCES IARD	FRA					1		1				2			2	1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR															
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT			8	5	64	16	69	16			177			177	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT			3	2	15	3	18	4			45			45	
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU															
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR			1		1		1				3			3	2

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						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS			3	3	25	8	27	6			71			71	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU					1		2				3			3	1
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU															
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR															
AA-1320032	00000	GROUPAMA SA	FRA															
AA-1860340	00000	GUNES SIGORTA A.S.	TUR			17	12	123	37	109	26			324			324	
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU							1				1			1	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,175	2		10		100	21			133	21		112	
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU							1				1			1	
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR			12	8	128	38	111	27			324			324	184
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR			6								7	1		6	
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR			2,753								2,753			2,753	
AA-1120525	00000	HISCOX COMPANY LIMITED	GBR							1				1			1	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		2,002	3	1	13		136	29			180	43		138	
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS															
00-0000000	00000	ICS ASSURANCES, S A	FRA							1				1			1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA															5
AA-1122022	00000	INDEMNITY GUARANTEE	GBR			1								1			1	
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG			18								18			18	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IRL					(1)		(2)				(3)			(3)	
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN															
AA-1360090	00000	INTERCONTINENTALE ASSIC. S.P.A.	ITA															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA		(2)	32	3	339	30	538	47			989			989	
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE															
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR			148	77	1,822	492	939	228			3,707			3,707	
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR			47	31	457	230	1,289	313			2,367	1		2,366	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN			55	34	580	179	521	127			1,496			1,496	
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL					2		10	2			14			14	1
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA					4		6	1			12			12	5
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA			2	1	41	10	16	4			74			74	
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN					2		5	1			8			8	9
AA-1360165	00000	LA NATIONALE S.P.A.	ITA															
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA					8	1	28	7			43			43	21
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA					1		2				3			3	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU			4	2	30	11	39	9			95			95	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE															
AA-1120230	00000	LDMS LIMITED	GBR			14								14	5		9	
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX			1	1	7	2	9	2			22			22	14
AA-1860690	00000	LIBERTY SIGORTA A.S.	TUR															
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR			6	4	57	16	61	15			159			159	80
AA-1121402	00000	LONDON ASSURANCE	GBR															
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA															5
AA-1320171	00000	MAAF ASSURANCES	FRA							1				1			1	
AA-3190107	00000	MALVERN INSURANCE LIMITED	BMU															
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP			1	1	44	16	74	18			154			154	8
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		2,200	3	1	17		177	37			235	37		198	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN			7				1				8	2		6	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			360	187	3,581	1,304	3,081	729			9,244	10		9,234	
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GBR															1
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA			2		1		1				3			3	
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR															
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR		(1)			11	1	18	2			31			31	3
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA			1		28	11	25	6			71			71	92
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR			14	9	146	44	130	32			374			374	209
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR			1		1		1				2			2	
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR											1			1	
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR			2		21	13	11	3			49			49	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN		(1)	85	42	2,226	655	2,606	531			6,144			6,144	
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA			9	5	57	16	53	13			153			153	1
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR			1								2			2	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		4,476	3,641	138	2,056	339	2,640	395			9,208	75		9,133	1
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			11		75	46	36	9			178			178	12
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND															
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NLD															13
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR			1								2			2	
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR															
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN		(1)	185	103	2,260	531	2,515	421			6,015			6,015	35
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN			16	10	200	64	172	41			502			502	275
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK															
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK					4		6	1			11			11	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR			32	1	(39)	38	(34)	(3)			(5)			(5)	
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			173	91	1,548	456	1,596	344			4,208			4,208	20
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU		(1)			9	1	15	1			27			27	11
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN					9	1	14	1			26			26	2
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NOR															
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU															
AA-1240163	00000	P & V ASSURANCES SC	BEL			6	4	57	16	53	13			149			149	70
AA-5360100	00000	P.T. INDONESIA RE	IDN							1				1			1	
AA-3191183	00000	PACRE LIMITED	BMU		266													
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL			58	48	796	258	1,100	267			2,528			2,528	4
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BMU			2								2			2	
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR															
AA-3194174	00000	PLATINUM BERMUDA	BMU		547	2		10		106	22			141	19		123	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU							1				1			1	
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU							1				1			1	
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU			14	9	420	107	360	87			997			997	
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR			3								4	1		2	2
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL					8	1	13	1			24			24	
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU					1		2				3			3	1
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BMU															
AA-2990857	00000	REASEGURADORA DELTA CA	VEN															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VEN							1				1			1	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK			18								18			18	
AA-1340201	00000	RHEINLAND VERS.-AG	DEU					8		16	4			28			28	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			6	1	4		7	1			18			18	1
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR			11	2	2		3				18	1		18	2

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GBR															
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN			7		1		1				9			9	
AA-1720070	00000	SAMPO PLC	FIN											1			1	1
AA-3191213	00000	SANDERS RE	BMU		11,567										43		(43)	
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU															
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA		1,980	77	15	1,447	125	2,422	229			4,315	38		4,277	2
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU			3	1	323	28	513	45			913			913	
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN							23	6			29			29	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL					9		16	4			29			29	
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DEU															
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP					4		7	1			12			12	4
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP			6	4	52	15	47	11			135			135	
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE							1				2			1	
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE		623	1		7		71	15			94	14		80	
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU			11	7	61	12	85	21			197			197	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN			374	193	2,961	1,146	3,110	751			8,535			8,535	
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL											1			1	
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR			3								3			3	
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR			19	13	139	43	154	37			405			404	
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR			57		13	1	21	2			94	4		90	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU			33	16	246	31	139	34			499			499	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE			8	9	66	3	93	23			202			202	1
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE											1			1	
AA-1420010	00000	STOREBRAND SOR A/S	NOR															
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR			231	252	2,536	1,182	5,696	1,384			11,282			11,282	127
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GBR															1
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS			18	9	168	59	124	30			408			408	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU			3	1	286	58	265	51			664			664	2
AA-1440105	00000	SWEDISH CLUB	SWE			5	5	75	20	94	23			222			222	
AA-1370021	00000	SWISS RE EUROPE SA	LUX		(2)	33	21	908	234	903	206			2,305			2,305	
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GBR															
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HKG		43													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN															
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN			18	11	199	64	172	42			505			505	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN			243	190	3,442	1,149	3,984	968			9,977			9,977	1
AA-1460023	00000	TOKIO MILLENIUM RE AG	CHE		2,001													
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL			1								1			1	
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL			1								1			1	
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU							1				1			1	
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE					9	1	14	1			25			25	
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU															
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT			1	1	7	2	9	2			22			22	14
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR															
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE			6	1	30		319	67			424	25		399	
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU		6,727	5	1	25		260	55			345	108		237	
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD			1								2			2	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA			2	1	153	35	117	29			338			338	
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN															
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR			7		1		1				9			9	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT															

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU					8	1	12	1			22			22	9
AA-3190757	00000	XL RE LIMITED	BMU		2,482	4	1	22		230	49			306	47		259	
AA-4361275	00000	ZION INSURANCE COMPANY LIMITED	ISR															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR			5	3	65	16	26	6			120			120	
AA-1460190	00000	ZURICH VERS.GES. AG	CHE															
2599998. Total Unauthorized - Other Non-U.S. Insurers (Under $100,000)																		
2599999. Total Unauthorized - Other Non-U.S. Insurers					57,982	11,428	2,477	46,558	14,583	59,448	12,557		35	147,085	855		146,231	2,263
2699999. Total Unauthorized					57,975	21,533	2,632	49,902	15,659	62,521	13,154		35	165,436	855		164,581	2,537
2799999. Total Certified - Affiliates - U.S. Intercompany Pooling																		
3099999. Total Certified - Affiliates - U.S. Non-Pool																		
3399999. Total Certified - Affiliates - Other (Non-U.S.)																		
3499999. Total Certified - Affiliates																		
3599998. Total Certified - Other U.S. Unaffiliated Insurers (Under $100,000)																		
3599999. Total Certified - Other U.S. Unaffiliated Insurers																		
3899998. Total Certified - Other Non-U.S. Insurers (Under $100,000)																		
3899999. Total Certified - Other Non-U.S. Insurers																		
3999999. Total Certified																		
4099999. Total Authorized, Unauthorized and Certified					449,085	61,911	9,448	3,264,781	75,109	614,138	53,770	184,360	1,591	4,265,108	2,800		4,262,307	2,868
4199999. Total Protected Cells																		
9999999 Totals					449,085	61,911	9,448	3,264,781	75,109	614,138	53,770	184,360	1,591	4,265,108	2,800		4,262,307	2,868

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	30.000	5,186
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	2,880,130	9,653	Yes [ ] No [X]
2.	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	494,858		Yes [ ] No [X]
3.	LLOYDS OF LONDON	187,421	(2)	Yes [ ] No [X]
4.	NATIONAL FLOOD INSURANCE PROGRAM	184,144	294,720	Yes [ ] No [X]
5.	WESTPORT INSURANCE CORPORATION	65,239	288	Yes [ ] No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
0499999. Total Authorized - Affiliates - U.S. Non-Pool												
0799999. Total Authorized - Affiliates - Other (Non-U.S.)												
0899999. Total Authorized - Affiliates												
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	22	1	1	1		3	25	10.6	0.0
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	PA								39.7	39.7
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN								100.0	100.0
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	64	4	1	2		8	72	11.0	0.0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	29	3	5		36	44	74	60.0	48.9
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN	2	26	3		1	30	32	94.5	4.5
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL	3	27			9	36	39	93.2	23.0
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	8		8		49	57	65	87.8	75.5
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI								100.0	100.0
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	38	5	5		39	49	87	56.1	44.5
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH					2	3	3	100.0	85.1
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE	510	34	23	8	118	183	693	26.4	17.0
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL			27		2,487	2,514	2,514	100.0	98.9
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	280	19	15	17	66	116	396	29.3	16.6
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI	25		1		1	3	28	9.3	4.3
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	409	16	10	2	49	77	486	15.9	10.2
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	18		1		4	5	23	20.2	16.4
54-1132719	39020	ESSEX INSURANCE COMPANY	DE					5	5	5	100.0	100.0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE	11	3			(282)	(279)	(268)	103.9	105.1
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI	243	1	65		582	649	892	72.7	65.3
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA					5	5	5	100.0	100.0
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA					8	8	8	100.0	100.0
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI								100.0	100.0
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					1	1	1	93.6	80.9
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA								3.4	3.4
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD	20		1		1	2	22	9.8	5.3
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE					4	4	4	100.0	100.0
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE	19	8	4	1	69	82	101	81.2	68.7
13-5617450	11231	GENERALI US BRANCH	NY	13						13	1.6	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	20	1	4	8	32	44	65	68.4	49.6
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					2	3	3	100.0	86.7
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			2		13	16	16	100.0	84.5
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	87				3	4	91	4.2	3.7
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI								99.8	82.1
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI					7	7	7	100.0	100.0
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA					7	7	7	100.0	100.0
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					2	2	2	100.0	90.7
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			4		22	26	26	99.9	83.2
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN								66.7	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ								100.0	100.0
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					1	1	1	100.0	80.8
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			1		9	10	10	100.0	87.6
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI								43.2	0.7
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			4		24	28	28	100.0	87.2
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL		3			7	9	9	100.0	70.8
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								78.6	23.1
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			1		3	3	3	100.0	80.0
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			1		4	4	4	100.0	85.1
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	49		1		1	2	51	4.4	1.4
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI	44	2		3	26	31	75	41.2	34.1
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE	224	16	5	11		32	256	12.7	0.0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA	150	6	4	9	1	19	170	11.4	0.5

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH								41.7	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	142	16	1		1	18	160	11.1	0.4
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT	9				9	9	18	52.0	51.5
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	17	3	25	2	1,713	1,743	1,760	99.0	97.3
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY	11	4	2	2		8	18	41.1	0.9
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ	22	6	68	21	136	231	253	91.3	53.6
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT	5						5		
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	PA	26		2	1	69	72	98	73.6	70.5
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA	64	7	5	1	88	100	164	61.1	53.5
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY	5						5		
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY	52	1		2		4	56	6.6	0.2
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL	5		1	7	5	14	18	73.5	27.1
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA	14				10	10	24	42.4	41.4
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			1		14	15	15	98.4	94.2
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			1		6	7	7	99.1	88.9
23-1641984	10219	QBE REINSURANCE CORPORATION	PA			2		7	9	9	94.7	75.2
23-1740414	22705	R&Q REINSURANCE COMPANY	PA					4	4	4	99.6	99.6
13-3028939	38512	RAMPART INSURANCE COMPANY	NY								100.0	
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ								100.0	100.0
37-0915434	13056	RLI INSURANCE COMPANY	IL	511	12	42		9	63	573	10.9	1.5
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			1		10	11	11	100.0	89.1
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA								33.2	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY	8	1			2	4	12	32.9	17.3
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					3	3	3	100.0	88.8
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	125		1			1	126	0.9	(0.2)
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY	429	3	2	5	17	26	455	5.7	3.8
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT					2	2	2	100.0	83.1
22-3590451	40045	STARNET INSURANCE COMPANY	DE					6	6	6	100.0	100.0
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	617	9	6	1	22	37	654	5.6	3.3
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					3	4	4	100.0	88.6
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	6		1		26	27	33	83.0	78.2
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	493	26	8	14	19	67	560	12.0	3.4
94-1517098	25534	TIG INSURANCE COMPANY	CA	429				2	2	431	0.5	0.5
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	174	4	2	8	1	15	189	8.0	0.7
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY					74	74	75	99.7	99.3
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	430	3	48		6	57	487	11.6	1.2
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	1	19	16	1	116	152	153	99.2	75.4
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	46	31	6	3	32	73	118	61.3	26.9
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			5		34	39	39	100.0	86.2
47-0547953	25844	UNION INSURANCE COMPANY	IA	93	4	2	5		11	105	10.9	0.0
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY	22	3	5	8	22	39	61	64.3	36.4
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA								100.0	100.0
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT								(5.4)	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN					2	3	3	100.0	86.2
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	248	26	55	20	22	124	372	33.3	6.0
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	630		1		9	10	640	1.6	1.3
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			2		11	13	13	100.0	86.6
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY								100.0	100.0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				6,922	355	511	166	5,930	6,962	13,884	50.1	42.7
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL	491						491		
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN	37						37		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	20,636						20,636		
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	341						341		
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ	4,672						4,672		
AA-9992082	00000	TEXAS SMALL PREMIUM POLICY PLAN	TX	16						16		

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
1099999. Total Authorized - Pools - Mandatory Pools				26,193						26,193		
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU	4						4		
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU	14						14		
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU								55.2	
AA-1122000	00000	LLOYDS OF LONDON	GBR	6,807	83	54	22	43	202	7,008	2.9	0.6
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR									
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR	1						1		
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR	8						8		
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR	4						4		
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR	3						3		
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR	3						3		
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR	15						15		
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BMU	4						4		
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU	12						12		
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU	38						38		
1299999. Total Authorized - Other Non-U.S. Insurers				6,914	83	54	22	43	202	7,116	2.8	0.6
1399999. Total Authorized				40,029	438	565	188	5,973	7,164	47,193	15.2	12.7
1799999. Total Unauthorized - Affiliates - U.S. Non-Pool												
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.)												
2199999. Total Unauthorized - Affiliates												
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL					2	2	2	100.0	82.7
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL					20	20	20	100.0	98.4
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	1						1	0.0	(4.1)
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO								100.0	100.0
31-0908652	22144	CONSTELLATION REIN COMPANY	NY					2	2	2	100.0	100.0
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	4			1	23	24	28	86.6	84.0
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	5	58	10		4,045	4,113	4,119	99.9	98.2
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	45	2	1	2	20	25	70	36.1	28.5
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX		1			80	82	82	99.7	98.2
13-3077651	40223	ICM INSURANCE COMPANY	NY		7				7	7	100.0	2.4
47-6025666	23264	INLAND INSURANCE COMPANY	NE					3	3	3	100.0	86.5
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY		207		6	703	916	916	100.0	76.8
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA								100.0	100.0
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL		(8)			302	294	294	100.0	102.8
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI					9	9	9	100.0	98.4
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA		1			36	37	37	100.0	98.4
34-1532771	15156	SHELBY INSURANCE COMPANY	TX		(3)			11	8	8	100.0	132.8
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		64			3,937	4,001	4,001	100.0	98.4
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX		2			282	284	284	99.9	99.3
2299999. Total Unauthorized - Other U.S. Unaffiliated Insurers				55	331	12	9	9,476	9,828	9,884	99.4	95.9
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	13	200	15	4	143	362	375	96.6	38.0
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY					2	2	2	100.0	100.0
2499999. Total Unauthorized - Pools - Voluntary Pools				13	200	15	4	145	365	377	96.6	38.4
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR					1	1	1	100.0	100.0
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU	9						9		
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR	13		1			1	14	7.8	
AA-1240006	00000	AG INSURANCE	BEL								100.0	100.0
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR					2	2	2	99.5	99.1
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	334	22	7	15	3	47	381	12.4	0.8
AA-1460115	00000	ALEA EUROPE LIMITED	CHE					1	1	1	100.0	100.0
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	22	1		1		2	24	8.8	0.0
AA-1240011	00000	ALLIANZ BENELUX	BEL	76	4	9	2	5	21	97	21.3	5.3
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	6					1	6	9.8	0.2
AA-1320029	00000	ALLIANZ FRANCE SA	FRA								100.0	38.5
AA-1320013	00000	ALLIANZ IARD	FRA	5						5	2.4	1.5

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE								100.0	100.0
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	31	1				1	32	2.7	0.0
AA-1460019	00000	AMLIN AG	CHE	3						3		
AA-1860050	00000	ANADOLU SIGORTA	TUR	13			1		1	14	8.6	0.0
AA-3194126	00000	ARCH REINS LIMITED	BMU	21						21		
AA-1320060	00000	AREAS-CMA	FRA								100.0	100.0
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA					2	2	2	99.2	97.8
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL	1	2				2	3	78.3	0.2
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL	71	1	1	2	5	8	79	9.9	6.0
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU		1			20	21	21	100.0	94.9
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE		50			910	960	960	100.0	94.8
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN					2	2	2	100.0	100.0
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE	19	1				1	20	4.6	0.1
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN								47.6	14.8
AA-1120660	00000	AVIVA INSURANCE LIMITED	GBR	124	8	1	1	6	16	141	11.7	4.0
AA-1120375	00000	AVIVA INTERNATIONAL	GBR			3		29	32	32	100.0	90.0
AA-1244102	00000	AXA BELGIUM	BEL	266	9	5	7	11	32	297	10.6	3.7
AA-1121220	00000	AXA INSURANCE UK PLC	GBR					15	15	15	100.0	100.0
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	142	6	2	6	24	38	180	21.0	13.1
AA-1320030	00000	AZUR ASSURANCES IARD	FRA								100.0	100.0
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	47	2	3	4		10	57	17.9	0.3
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR								100.0	100.0
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR					3	3	3	100.0	100.0
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	1	2			1	2	3	70.5	23.8
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU					2	3	3	93.1	73.5
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU	2						2		
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN	16	1		1	1	2	18	12.8	4.2
AA-1121065	00000	CGU BONUS LIMITED	GBR								100.0	100.0
AA-1930019	00000	CGU INSURANCE LIMITED	AUS	1						1	9.6	0.0
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	1						1	9.6	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU								100.0	2.5
AA-1120365	00000	CHEVANSTELL LIMITED	GBR					10	10	10	98.8	95.4
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN		3			6	9	9	100.0	68.6
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA								100.0	100.0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	12	18	1			19	31	61.5	
AA-1930130	00000	CIC INSURANCE LTD.	AUS		(42)			100	58	58	100.0	172.8
AA-1320035	00000	COLISEE RE	FRA							1	100.0	81.0
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR					2	2	2	99.7	99.7
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	256	2	4	1	16	24	280	8.5	5.8
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU								100.0	3.9
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR			1		4	4	4	100.0	86.4
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU	9						9		
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	16	2	1	2	3	8	24	33.7	14.1
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR	119	67	7	2	92	168	287	58.6	32.0
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	11						11	5.8	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN					2	2	2	100.0	100.0
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR					7	7	7	100.0	99.6
AA-1360195	00000	FONDIARIA - SAI SPA	ITA		1			20	21	21	100.0	94.9
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	112	3	1	1		5	118	4.6	0.3
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1320135	00000	GAN ASSURANCES IARD	FRA								100.0	100.0
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	11	1		1		1	13	11.7	0.0
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	4					0	4	12.1	0.0
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU								100.0	100.0
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR					1	1	1	100.0	100.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	3				2	2	5	42.7	29.8
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU								100.0	92.9
AA-1320032	00000	GROUPAMA SA	FRA								100.0	100.0
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	17	2	1	2	7	12	29	41.4	23.8
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU								100.0	100.0
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU	2						2		
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR								100.0	100.0
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	18	1		1		2	20	8.7	0.0
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR					6	6	6	100.0	100.0
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU								100.0	100.0
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR		(335)			3,089	2,753	2,753	100.0	112.2
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU	3						3		
AA-1122022	00000	INDEMNITY GUARANTEE	GBR					1	1	1	100.0	100.0
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG					18	18	18	100.0	100.0
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	18	1		1	15	17	35	48.0	42.4
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE								100.0	100.0
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	211	4	3	4	4	15	226	6.5	1.7
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR	6	6	7		59	72	79	92.3	74.7
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	80	5	1	3		9	89	10.4	0.0
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL								2.8	
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA								100.0	11.3
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA	3						3	1.4	
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN								98.5	
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA								53.6	38.8
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA								24.0	
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	4			1	1	2	6	33.6	10.5
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE								100.0	100.0
AA-1120230	00000	LDMS LIMITED	GBR					14	14	14	100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	2						2	10.5	0.0
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR	9	1				1	10	11.4	0.0
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU								100.0	100.0
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	2						2		
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU	4						4		
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN					7	7	7	100.0	100.0
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	462	20	6	28	32	86	548	15.6	5.9
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA					2	2	2	100.0	100.0
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR								100.0	70.5
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL								100.0	100.0
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR								100.0	2.5
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA	1						1	4.1	
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	20	1		1		2	22	8.8	0.0
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR								100.0	91.6
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR					1	2	2	100.0	84.0
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	107	9	5	3	2	20	127	15.4	2.0
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	9	1	1	1	3	5	14	37.6	19.2
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	122	7			3,649	3,656	3,778	96.8	96.6
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR					11	11	11	99.9	99.8
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND								100.0	93.5
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR					1	1	1	100.0	100.0
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR								100.0	100.0
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN	236	19	13	13	8	53	288	18.3	2.8
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	23	2		1		3	26	11.8	0.5
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK								100.0	100.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK								100.0	66.9
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR	4	1			27	28	33	86.9	83.2
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	205	15	23	12	9	59	264	22.3	3.3
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU								100.0	
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN								100.0	2.1
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NOR								100.0	100.0
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU								100.0	100.0
AA-1240163	00000	P & V ASSURANCES SC	BEL	9					1	10	9.5	0.0
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	98	1	3	1	3	8	106	7.9	3.1
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BMU					2	2	2	100.0	100.0
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR								100.0	100.0
AA-3194174	00000	PLATINUM BERMUDA	BMU	2						2		
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU	20	2	1	1		3	23	12.9	0.2
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR					3	3	3	100.0	100.0
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL								100.0	4.0
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU								100.0	100.0
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK					18	18	18	100.0	99.7
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR					6	6	6	100.0	99.5
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR					12	13	13	100.0	98.8
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN					7	7	7	100.0	100.0
AA-1720070	00000	SAMPO PLC	FIN								100.0	100.0
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU								100.0	100.0
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA	92						92	0.2	0.2
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU		4				4	4	100.0	
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP								100.0	56.8
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	8	1	1			2	9	19.2	0.6
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE								100.0	100.0
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE	2						2		
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	13	1	1	2	2	6	18	30.4	11.3
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	437	6	4	2	118	131	567	23.0	20.8
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL								100.0	93.6
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR					3	3	3	100.0	98.4
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	20	2	2	4	5	13	33	38.6	15.0
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR					57	57	57	100.0	100.0
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	42	1	4	1	1	7	49	13.4	1.4
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	17						17	0.7	0.0
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE								100.0	100.0
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR	450	26	2	1	5	33	483	6.8	0.9
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	16	1	1	8	11	27	40.7	30.5	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	3	1			(1)	1	4	18.0	(13.6)
AA-1440105	00000	SWEDISH CLUB	SWE	10						10	0.9	
AA-1370021	00000	SWISS RE EUROPE SA	LUX	28	5	3	1	17	26	54	48.9	31.5
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	25	2	1	1		4	29	12.4	0.0
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	418	3	5	1	7	15	433	3.6	1.5
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL					1	1	1	100.0	100.0
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL					1	1	1	100.0	100.0
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE								100.0	2.1
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	2						2	15.0	5.0
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE	7						7		
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU	6						6		
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD					1	1	1	100.0	100.0
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	2	1			1	1	3	37.0	15.1
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN								100.0	73.9
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR					7	7	7	100.0	100.0
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU								100.0	11.4

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	6 1 to 29 Days	7 30 to 90 Days	8 91 to 120 Days	9 Over 120 Days	10 Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-3190757	00000	XL RE LIMITED	BMU	5						5		
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	5				1	2	7	28.9	20.4
2599999. Total Unauthorized - Other Non-U.S. Insurers				5,081	(19)	141	138	8,564	8,824	13,905	63.5	61.6
2699999. Total Unauthorized				5,149	513	169	150	18,185	19,017	24,166	78.7	75.3
3099999. Total Certified - Affiliates - U.S. Non-Pool												
3399999. Total Certified - Affiliates - Other (Non-U.S.)												
3499999. Total Certified - Affiliates												
3999999. Total Certified												
4099999. Total Authorized, Unauthorized and Certified				45,178	951	733	338	24,158	26,180	71,359	36.7	33.9
4199999. Total Protected Cells												
9999999 Totals				45,178	951	733	338	24,158	26,180	71,359	36.7	33.9

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
0499999. Total - U.S. Non-Pool							XXX										
0799999. Total - Other (Non-U.S.)							XXX										
0899999. Total - Affiliates							XXX										
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	27								27	2				27
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL	20								20	20	4		4	20
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	109	2	113	1024				109						
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	1,000								1,000					1,000
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO														
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL														
31-0908652	22144	CONSTELLATION REIN COMPANY	NY	4								4	2				4
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	87								87	24	5		5	87
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4,117								4,117	4,045	809		809	4,117
13-6107326	11266	GLOBAL REINSURANCE CORPORATION US BRANCH	NY	21								21					21
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	1,214		777	1044				777	438	22	4		4	442
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY														
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	82								82	81	16		16	82
13-3077651	40223	ICM INSURANCE COMPANY	NY	7		40	1045				7						
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL														
47-6025666	23264	INLAND INSURANCE COMPANY	NE	36								36	3	1		1	36
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	916								916	710	142		142	916
AA-9993214	00000	JH WF SYNDICATE	NY	200								200					200
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	3								3					3
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	294								294	302	60		60	294
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	9								9	9	2		2	9
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	37								37	36	7		7	37
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	8								8	11	2		2	8
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	8								8					8
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH														
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	4,001								4,001	3,937	787		787	4,001
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	284								284	282	56		56	284
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC														
0999999. Total Other U.S. Unaffiliated Insurers				12,485	2	930	XXX				892	11,593	9,485	1,897		1,897	11,597
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	271	271						271						
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	1,914								1,914	147	29		29	1,914
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	10								10	2				10
1199999. Total Pools and Associations - Voluntary				2,195	271		XXX				271	1,924	149	30		30	1,924
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NLD														
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR	1								1	1				1
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU	533		1,468	1001	74			533						
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR	216	2						2	215					215
AA-1240006	00000	AG INSURANCE	BEL	8								8					8
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	81								81	2				81
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	3,778		3,718	1017				3,718	60	18	4		4	64
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DEU	1								1					1
AA-1460115	00000	ALEA EUROPE LIMITED	CHE	1								1	1				1
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	222	6	198	1018				203	19	1				19
AA-1240011	00000	ALLIANZ BENELUX	BEL	1,010	1	976	1019				977	33	7	1		1	35
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	70	59		1020				59	10					10
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	7		3	1021				3	4					5

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU					26									
AA-1320013	00000	ALLIANZ IARD	FRA	126	122						122	4					4
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE														
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU					13									
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	1													
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	235								235					235
AA-1460019	00000	AMLIN AG	CHE	165		447	1002	18			165						
AA-1860050	00000	ANADOLU SIGORTA	TUR	128	125						125	2	1				2
AA-3194126	00000	ARCH REINS LIMITED	BMU	1,176		3,257	1004	176			1,176						
AA-1320060	00000	AREAS-CMA	FRA														
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	13								13	2				13
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL	235		134	1022				134	101					101
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL	1,005	1	956	1023				958	47	7	1		1	49
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU	88	9						9	79	20	4		4	83
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE	960								960	911	182		182	960
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN	2	2						2		2				
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE	118	77						77	41					41
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	3	29						3						
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN														
AA-1120660	00000	AVIVA INSURANCE LIMITED	GBR	1,061	379						379	681	7	1		1	683
AA-1120375	00000	AVIVA INTERNATIONAL	GBR	204								204	29	6		6	204
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FRA	34								34					34
AA-1244102	00000	AXA BELGIUM	BEL	3,332	2	3,381	1025				3,332		18	4		4	4
AA-1121220	00000	AXA INSURANCE UK PLC	GBR	15								14	15	3		3	15
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	1,545	92	1,253	1026				1,346	199	30	6		6	205
AA-1320030	00000	AZUR ASSURANCES IARD	FRA														
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY														
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE														
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	581	7						7	574	5	1		1	575
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU		8												
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR														
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR	3				2			2	1	3	1		1	1
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	33	27						27	6	1				6
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	7	1						1	6	3	1		1	6
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BMU														
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU	125		343	1006	15			125						
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN	160		158	1027				158	2	1				2
AA-1121065	00000	CGU BONUS LIMITED	GBR				1028										
AA-1930019	00000	CGU INSURANCE LIMITED	AUS	13								13					13
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	13								13					13
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	4	1						1	3					3
AA-1120365	00000	CHEVANSTELL LIMITED	GBR	116		46	1029	(2)			44	72	10	2		2	74
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN	249	36						36	213	6	1		1	214
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN														
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA	24								24					24
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	33								33				6	6 33
AA-1930130	00000	CIC INSURANCE LTD.	AUS	58								58	100	20		20	58
AA-1320035	00000	COLISEE RE	FRA	14			1030					13					13
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	3	3						3		2				1

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1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA														
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	2,070		1,366	1031				1,366	703	17	3		3	707
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	16	4						4	11					11
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	50								50	4	1		1	50
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR														
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU	502		1,336	1007	35			502						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GBR			1	1032										
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GBR														
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	161		214	1033				161		5	1		1	1
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK														
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR	4,732	1	3,846	1034				3,848	885	94	19		19	904
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	94		84	1035				84	10					10
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN	2							1	1	2				2
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR	6								6	7	1		1	6
AA-1360195	00000	FONDIARIA - SAI SPA	ITA	89	9	2	1036				10	78	20	4		4	82
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	1,480	1	1,430	1037				1,431	49	1				49
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	2								2	1				2
AA-1320135	00000	GAN ASSURANCES IARD	FRA	1	1						1						
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR				1038										
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	93		90	1039				90	2	1				2
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	22		23	1040				22						
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU														
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR	2	2	5	1041				2		1				
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	38								38	2				38
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU	1	1						1						
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU				1042										
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR														
AA-1320032	00000	GROUPAMA SA	FRA				1043										
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	189								189			6	6	189
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU	1								1					1
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU	133		370	1009	21			133						
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR														
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU														
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	186	184						184	2	1				2
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR	6				1			1	6	6	1		1	6
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU														
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU														
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	2,753								2,753	3,089	618		618	2,753
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU	180		525	1010	43			180						
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS														
00-0000000	00000	ICS ASSURANCES, S A	FRA														
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA		5												
AA-1122022	00000	INDEMNITY GUARANTEE	GBR	1								1	1				1
AA-3190095	00000	INSCO LIMITED	BMU			1,114	1046										
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG	18								18	18	4		4	18
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IRL	(1)							(1)						
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN														
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	404		352	1047				352	52	16	3		3	55
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE														

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1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR														
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	2,539		3,598	1048				2,539		8	2		2	2
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR	765		1,317	1049	1			765		59	12		12	12
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	848		836	1050				836	12	3	1		1	13
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL	2	1						1	2					2
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA	5	5						5						
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA	54								54					54
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN	3	9		1051				3						
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA	8	21						8						
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA	1			1052				1						
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN														
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	47								47	2				47
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE														
AA-1120230	00000	LDMS LIMITED	GBR	14				5			5	9	14	3		3	11
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	11	14						11						
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR	83	80						80	4					4
AA-1121402	00000	LONDON ASSURANCE	GBR														
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA		5												
AA-1320171	00000	MAAF ASSURANCES	FRA														
AA-3190107	00000	MALVERN INSURANCE LIMITED	BMU														
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU														
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	62	8	45	1053				53	9					9
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU	235		654	1003	37			235						
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN	7				2			2	5	7	1		1	6
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	5,434		4,118	1054	10			4,128	1,307	60	12		12	1,319
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GBR		1												
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA	2								2	2				2
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR														
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL														
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR	12	3						3	10					10
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA	40	92						40						
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	212	209						209	3	1				3
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR	1			1055					1	1				1
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR														
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	35								35	1				35
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	3,007		2,495	1056				2,495	512	6	1		1	513
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	87	1	78	1057				79	8	4	1		1	9
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR	2			1058					2	1				2
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	6,559	1	3,424	1011	75			3,500	3,060	3,649	730		730	3,789
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA														
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	133	12						12	121	11	2		2	123
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND														
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NLD		13												
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR	2								2	1				2
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR														
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN	3,079	35	3,407	1059				3,079		21	4		4	4
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	289	275						275	14	1				14
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK														
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK	5			1060					4					4

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AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR	32								32	27	5		5	32
AA-1560542	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN	2,268	20	1,942	1061				1,962	306	21	4		4	310
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	11	11						11						
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN	10	2						2	8					8
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NOR														
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU														
AA-1240163	00000	P & V ASSURANCES SC	BEL	83	70						70	13					13
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	1,160	4	1,060	1062				1,064	96	5	1		1	97
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BMU	2							2	2	2				2
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR														
AA-3194174	00000	PLATINUM BERMUDA	BMU	141		1,804	1012	19			141						
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU														
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU														
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU	550		591	1063				550		1				
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR	3	2	1	1064	1			3		3	1		1	1
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	9		7	1065				7	2					2
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU	1	1						1						
AA-2990857	00000	REASEGURADORA DELTA CA	VEN														
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	18								18	18	4		4	18
AA-1340201	00000	RHEINLAND VERS.-AG	DEU	8								8					8
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR	11	1						1	10	6	1		1	11
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	15	2			1			3	12	13	3		3	15
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GBR														
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN	8								8	7	1		1	8
AA-1720070	00000	SAMPO PLC	FIN	1	1						1						
AA-3191213	00000	SANDERS RE	BMU					43									
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU														
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA	1,835	2	2,627	1066	38			1,835						
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	355		161	1067				161	194					194
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN				1068										
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL	9								9					9
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	5	4						4	1					1
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	76		60	1069				60	16	1				16
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	1							1						
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE	94		151	1014	14			94						
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	91		89	1070				89	2	4	1		1	2
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	4,674		4,174	1071				4,174	500	120	24		24	524
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL														
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR	3								3	3	1		1	3
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	214		200	1072				201	13	9	2		2	15
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR	71				4			4	67	57	11		11	71
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	325		1,063	1073				325		2				
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	86	1	65	1074				66	20					20
AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	SWE														
AA-1420010	00000	STOREBRAND SOR A/S	NOR														
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR	4,201	127	2,451	1075				2,578	1,623	5	1		1	1,624
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GBR		1												

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	254		247	1076				247	6	9	2		2	8
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	348	2	370	1077				348						
AA-1440105	00000	SWEDISH CLUB	SWE	105		123	1078				105						
AA-1370021	00000	SWISS RE EUROPE SA	LUX	1,196		1,245	1079				1,196		18	4		4	4
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GBR														
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN														
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN														
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	292		283	1080				283	9	1				9
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	5,024	1	3,201	1081				3,202	1,822	8	2		2	1,824
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL	1								1	1				1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL	1								1	1				1
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU														
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE	10		8	1082				8	1					1
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU														
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	11	14						11						
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE	424		1,120	1008	25			424						
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU	345		1,031	1015	108			345						
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD	1								1	1				1
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	192		213	1083				192		1				
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN														
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR	8								8	7	1		1	8
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT														
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU	9	9		1084				9						
AA-3190757	00000	XL RE LIMITED	BMU	306		848	1016	47			306						
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	88		93	1085				88		2				
AA-1460190	00000	ZURICH VERS.GES. AG	CHE														
1299999. Total Other Non-U.S. Insurers				79,613	2,263	72,302	XXX	855			60,639	18,974	8,693	1,739	12	1,751	19,854
1399999. Total Affiliates and Others				94,294	2,537	73,231	XXX	855			61,803	32,491	18,327	3,665	12	3,677	33,375
1499999. Total Protected Cells							XXX										
9999999 Totals				94,294	2,537	73,231	XXX	855			61,803	32,491	18,327	3,665	12	3,677	33,375

1. Amounts in dispute totaling $ 60 are included in Column 5.
2. Amounts in dispute totaling $ 11 are excluded from Column 14.

(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
1001	1	021000089	CITIBANK	1,468
1002	1	026009470	ROYAL BANK OF SCOTLAND	447
1003	1	026002532	SCOTIABANK	654
1004	1	026009593	BANK OF AMERICA	3,257
1006	1	021000089	CITIBANK	343
1007	1	021000021	JP MORGAN CHASE	1,336
1008	1	021000089	CITIBANK	1,120
1009	1	026008044	COMMERZBANK	370
1010	1	026008044	COMMERZBANK	525
1011	3	021000089	CITIBANK	2,236
1011	1	021000089	CITIBANK	1,188

(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
1012	2	026007689	BNP PARIBAS	120
1012	2	026004307	MIZUHO	120
1012	2	011307158	STATE STREET BANK AND TRUST	120
1012	2	026002532	THE BANK OF NOVA SCOTIA	120
1012	2	026007728	NATIONAL AUSTRALIA BANK	241
1012	2	021001033	ING BANK	361
1012	2	123206710	US BANK	361
1012	2	121000248	WELLS FARGO	361
1013	3	021000089	CITIBANK	535
1014	1	026010786	NORDEA	151
1015	2	021001088	HSBC	37
1015	2	026007689	BNP PARIBAS	52
1015	2	026009580	ABN AMRO BANK	74
1015	2	072000096	COMERICA BANK	74
1015	2	026002532	THE BANK OF NOVA SCOTIA	74
1015	2	026007993	UBS	74
1015	2	026008073	CREDIT AGRICOLE	103
1015	2	021001033	ING BANK	103
1015	2	021000018	THE BANK OF NEW YORK	103
1015	2	121000248	WELLS FARGO	103
1015	2	021001033	DEUTSCHE BANK	118
1015	2	021000021	JP MORGAN CHASE	118
1016	2	026007689	BNP PARIBAS	42
1016	2	026008044	COMMERZBANK	42
1016	2	026014630	MORGAN STANLEY BANK	42
1016	2	121000248	WELLS FARGO	42
1016	2	026002574	BARCLAYS BANK	57
1016	2	026008073	CREDIT AGRICOLE	57
1016	2	026014601	GOLDMAN SACHS	57
1016	2	021001088	HSBC	57
1016	2	021001033	ING BANK	57
1016	2	066010296	LLOYDS TSB BANK	57
1016	2	021000018	THE BANK OF NEW YORK MELLON	57
1016	2	026009632	THE BANK OF TOKYO-MITSUBISHI	57
1016	2	021001033	DEUTSCHE BANK	71
1016	2	026009470	THE ROYAL BANK OF SCOTLAND	71
1016	2	021000021	JP MORGAN CHASE	78
1017	3	021000089	CITIBANK	374
1017	3	021000089	SUMITOMO MITSUI BANKING	3,344
1018	1	021000021	WESTPAC BANKING CORPORATION	198
1019	3	026007689	BNP PARIBAS	976
1020	1	021000089	CITIBANK	
1021	3	021000089	CITIBANK	1
1021	3	021000021	JP MORGAN CHASE	2
1022	1	026007689	BNP PARIBAS	134
1023	3	021000089	CITIBANK	
1023	3	026003780	DEUTSCHE BANK	956
1024	1	026004093	RBC BANK CANADA	113
1025	3	021000089	CITIBANK	3,381
1026	1	021000089	Citibank	1,253
1027	1	121000248	WELLS FARGO	158
1028	3	021000089	CITIBANK	
1029	3	021000089	CITIBANK	46
1030	1	021000089	CITIBANK	
1031	1	021000089	CITIBANK	1,366
1032	3	021000089	CITIBANK	1
1033	3	071000288	HARRIS NA	95
1033	3	021001088	HSBC BANK USA N.A.	119
1034	3	021000089	CITIBANK	3,846
1035	1	021000089	CITIBANK	84

(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
1036	3	021000089	CITIBANK	2
1037	3	021000089	CITIBANK	1,430
1038	1	021000089	CITIBANK	
1039	1	021000089	CITIBANK	4
1039	1	021000089	CITIBANK	87
1040	1	021000089	CITIBANK	23
1041	1	021000021	JP MORGAN CHASE	5
1042	3	021000089	CITIBANK	
1043	3	021000089	CITIBANK	
1044	3	022000046	M & T BANK	777
1045	1	021000021	JP MORGAN CHASE	40
1046	1	026005319	INTESA SANPAOLO S.p.A	1,114
1047	1	021001088	HSBC BANK	352
1048	3	021000089	CITIBANK	3,598
1049	1	021000089	CITIBANK	1,317
1050	1	021000089	CITIBANK	836
1051	1	021000089	CITIBANK	
1052	1	021000089	CITIBANK	
1053	1	021000089	CITIBANK	45
1054	3	021000089	CITIBANK	4,118
1055	1	021000089	CITIBANK	
1056	1	021000089	CITIBANK	2,495
1057	1	021000089	CITIBANK	78
1058	1	021000089	CITIBANK	
1059	3	026009632	BANK OF TOKYO-MITSUBISHI	3,407
1060	1	026008044	COMMERZBANK	
1061	3	021000089	CITIBANK	1,942
1062	1	026002574	BARCLAYS	1,060
1063	3	021000021	JP MORGAN CHASE	537
1063	3	026009179	CREDIT SUISSE	54
1064	3	021000089	CITIBANK	1
1065	1	021000089	CITIBANK	7
1066	1	026007689	BNP PARIBUS	2,092
1067	1	021000021	NATIXIS	161
1068	2	026004093	ROYAL BANK OF CANADA	
1069	1	021001088	HSBC BANK USA N.A.	60
1070	1	026002574	BARCLAYS	89
1071	1	021000089	CITIBANK	4,174
1072	3	021000089	CITIBANK	5
1072	3	000000000	NORDEA BANK	196
1073	1	072000096	COMERICA BANK	1,063
1074	1	026003036	SKANDINAVISKA ENKILADA	65
1075	3	021000089	CITIBANK	2,451
1076	1	026009580	ABN AMRO BANK N.V.	247
1077	3	026008044	COMMERZBANK	370
1078	1	021000089	SVENSKA HANDELSBANKEN AB	123
1079	3	026008044	COMMERZBANK	19
1079	3	021000089	CITIBANK	1,226
1080	3	021000089	SUMITOMO MITSUI BANKING CORP	1
1080	3	026004307	MIZUHO BANK	282
1081	1	026009632	BANK OF TOKYO-MITSUBISHI	3,201
1082	1	021000089	SVENSKA HANDELSBANKEN	8
1083	1	026007689	BNP PARIBAS	213
1084	3	021000089	CITIBANK	
1085	1	021000089	CITIBANK	93

Schedule F - Part 6 - Section 1 - Provision for Reinsurance Ceded to Certified Reinsurers

N O N E

Schedule F - Part 6 - Section 1 - Bank Footnote

N O N E

Schedule F - Part 6 - Section 2 - Provision for Overdue Reinsurance Ceded to Certified Reinsurers

N O N E

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	891	24,987	20,953	1.939	891			178
25-1118791	19402	AIG PROPERTY CASUALTY COMPANY	7	17	47,330	0.015	7			1
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	250	250		100.000				
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	2,488	72,056	32,200	2.386	2,488			498
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	36,068	73,692	20,865	38.144				
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	1,417	31,564	4,208	3.961	1,417			283
94-1390273	19801	ARGONAUT INSURANCE COMPANY	8,946	38,660	33,665	12.369	8,946			1,789
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	49,413	65,436	736	74.674				
AA-3194168	00000	ASPEN BERMUDA LIMITED		4,132		0.000				
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	1	1		100.000				
06-6105395	20710	CENTURY INDEMNITY COMPANY	38,575	86,683	51,091	27.999				
31-0542366	10677	CINCINNATI INSURANCE COMPANY	2,134	2,507		85.122				
13-2781282	25070	CLEARWATER INSURANCE COMPANY	125,413	693,282	437,565	11.090	125,413			25,083
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	2,487,111	2,513,961		98.932				
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	82,448	396,421	28,337	19.411	82,448			16,490
AA-3194122	00000	DAVINCI REINSURANCE LIMITED		13,967		0.000				
38-2145898	33499	DORINCO REINSURANCE COMPANY	1,606	27,684	3,326	5.179	1,606			321
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	51,080	485,900	121,093	8.415	51,080			10,216
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	3,816	23,045	9,493	11.728	3,816			763
54-1132719	39020	ESSEX INSURANCE COMPANY	5,364	5,364		100.000				
36-2950161	35378	EVANSTON INSURANCE COMPANY			(3)	0.000				
22-2005057	26921	EVEREST REINSURANCE COMPANY	(281,674)	(268,052)		0.000	(281,674)			
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	582,610	891,809	58,348	61.317				
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	4,915	4,915		100.000				
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	8,470	8,470		100.000				
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	1	1		100.000				
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	656	810		80.988				
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	4	133		3.008	4			1
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	1,260	22,001	5,942	4.509	1,260			252
13-2673100	22039	GENERAL REINSURANCE CORPORATION	4,129	4,129		100.000				
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	70,913	101,088		70.150				
13-5617450	11231	GENERALI US BRANCH		13,278	926	0.000				
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	39,718	64,545	25,537	44.091				
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	2,434	2,807		86.712				
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	44	429	3,369	1.159	44			9
13-5129825	22292	HANOVER INSURANCE COMPANY	13,146	15,557		84.502				
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	3,326	90,711	218,204	1.077	3,326			665
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	61	75		81.333				
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,838	6,838		100.000				
23-0723970	22713	INSURANCE COMPANY OF N AMER	7,262	7,262		100.000				
56-0473714	22772	INTEGON INDEMNITY CORPORATION	2,167	2,389		90.707				
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	21,817	26,237	67	82.942				
AA-1122000	00000	LLOYDS OF LONDON	65,175	7,008,464	1,677,526	0.750	65,175			13,035
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183		413		0.000				
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458		956		0.000				
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910		8,402		0.000				
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001		3,774		0.000				
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003		3,030		0.000				
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33		3,443		0.000				
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435		14,877		0.000				
36-3347420	23876	MAPRE INSURANCE COMPANY	38	37		102.703				
62-0928337	31968	MERASTAR INSURANCE COMPANY	871	1,077		80.873				
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	8,822	10,067		87.633				
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	16	112	298	3.902	16			3
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	24,232	27,790		87.197				

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	6,520	9,206		70.823				
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	45	160	3	27.607				
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED		3,994		0.000				
04-2482364	16187	MOSAIC INSURANCE COMPANY	2,760	3,450		80.000				
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	3,543	4,166		85.046				
38-0855585	22012	MOTORS INSURANCE CORPORATION			5,353	0.000				
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	839	51,385	7,967	1.414	839			168
38-0865250	11991	NATIONAL CASUALTY COMPANY	28,827	75,363	49,275	23.129				
47-0355979	20087	NATIONAL INDEMNITY COMPANY	11,074	255,915	35,525	3.800	11,074			2,215
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	9,925	169,703	19,842	5.236	9,925			1,985
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	23	197	835	2.229	23			5
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	964	160,174	49,359	0.460	964			193
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	9,146	17,762	1,645	47.127				
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	1,715,032	1,760,135	806,089	66.831				
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	1,952	18,345	10,048	6.875	1,952			390
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	156,804	253,270		61.912				
47-0698507	23680	ODYSSEY REINSURANCE COMPANY		4,959		0.000				
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	70,275	98,460		71.374				
23-1502700	21970	ONEBEACON INSURANCE COMPANY	88,387	163,950	2,199	53.197				
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED		11,846		0.000				
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US		4,643	5,774	0.000				
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	2,145	55,611	26,661	2.607	2,145			429
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	12,419	18,431		67.381				
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	9,858	23,786	14,657	25.643				
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	14,023	14,883	7,396	62.943				
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	6,170	6,927	317	85.174				
23-1641984	10219	QBE REINSURANCE CORPORATION	6,971	9,156	1,691	64.267				
23-1740414	22705	R&Q REINSURANCE COMPANY	4,072	4,089	472,151	0.855	4,072			814
13-3028939	38512	RAMPART INSURANCE COMPANY	49	99		49.495				
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED		38,386		0.000				
86-0274508	31089	REPWEST INSURANCE COMPANY				0.000				
37-0915434	13056	RLI INSURANCE COMPANY	8,545	573,458	108,427	1.253	8,545			1,709
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	10,190	11,436		89.105				
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY		371	290	0.000				
75-1444207	30058	SCOR REINSURANCE COMPANY	2,090	11,508	2,775	14.633	2,090			418
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	2,675	2,901		92.210				
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	(203)	125,973	29,613	0.000	(203)			
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	21,924	455,437	229,628	3.200	21,924			4,385
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	1,527	1,837		83.125				
22-3590451	40045	STARNET INSURANCE COMPANY	5,549	5,549		100.000				
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	22,472	653,775	147,711	2.804	22,472			4,494
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	3,494	3,942		88.635				
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	25,726	32,774	2,841	72.234				
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	33,087	559,720	51,439	5.414	33,087			6,617
94-1517098	25534	TIG INSURANCE COMPANY	2,127	430,867	72,144	0.423	2,127			425
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	9,082	188,875	40,287	3.963	9,082			1,816
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	74,105	74,586	207	99.080				
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	5,968	486,746	16,596	1.186	5,968			1,194
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	116,716	153,316		76.128				
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	34,818	118,392	14,853	26.131				
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	33,555	38,930		86.193				
47-0547953	25844	UNION INSURANCE COMPANY	5,372	104,847	5,924	4.850	5,372			1,074
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	30,439	60,731		50.121				
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	37	37		100.000				
52-0515280	25887	US FIDELITY & GUARANTY COMPANY		(4)		0.000				

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	2,336	2,709		86.231				
48-0921045	39845	WESTPORT INSURANCE CORPORATION	42,612	372,180	1,565,664	2.199	42,612			8,522
13-1290712	20583	XL REINSURANCE AMERICA INC	8,776	639,601	23,030	1.324	8,776			1,755
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	11,473	13,243		86.634				
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	20	20		100.000				
9999999 Totals			6,160,614	20,999,691	6,629,292	XXX	259,109			108,197

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ ..... in dispute.
(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ ..... in dispute.

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	49,443							49,443	49,443
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	2,005,705							2,005,705	2,005,705
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	1,691,359	2,763					2,763	1,688,596	1,688,596
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	515							515	515
06-6105395	20710	CENTURY INDEMNITY COMPANY	4,969,383							4,969,383	4,969,383
31-0542366	10677	CINCINNATI INSURANCE COMPANY	34,331							34,331	34,331
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	12,122,669							12,122,669	12,122,669
54-1132719	39020	ESSEX INSURANCE COMPANY	321,376							321,376	321,376
22-2005057	26921	EVEREST REINSURANCE COMPANY	5,377,838			115,363			115,363	5,262,475	5,262,475
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	12,241,828							12,241,828	12,241,828
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	37,022							37,022	37,022
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	413,349							413,349	413,349
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	515							515	515
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	19,847							19,847	19,847
13-2673100	22039	GENERAL REINSURANCE CORPORATION	4,682,907	1,899					1,899	4,681,008	4,681,008
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	1,287,805							1,287,805	1,287,805
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	2,489,264							2,489,264	2,489,264
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	37,232							37,232	37,232
13-5129825	22292	HANOVER INSURANCE COMPANY	261,617							261,617	261,617
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	21,146							21,146	21,146
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	12,459							12,459	12,459
23-0723970	22713	INSURANCE COMPANY OF N AMER	20,971							20,971	20,971
56-0473714	22772	INTEGON INDEMNITY CORPORATION	18,388							18,388	18,388
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	569,880	13,198					13,198	556,682	556,682
36-3347420	23876	MAPRE INSURANCE COMPANY	1,089			2			2	1,087	1,087
62-0928337	31968	MERASTAR INSURANCE COMPANY	27,557							27,557	27,557
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	147,068							147,068	147,068
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	535,788							535,788	535,788
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	657,865			1			1	657,864	657,864
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	541							541	541
04-2482364	16187	MOSAIC INSURANCE COMPANY	178,169							178,169	178,169
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	61,336							61,336	61,336
38-0865250	11991	NATIONAL CASUALTY COMPANY	1,713,552							1,713,552	1,713,552
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	327,612							327,612	327,612
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	32,962,294	30,526		3			30,529	32,931,765	32,931,765
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	653,608							653,608	653,608
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	689,377							689,377	689,377
23-1502700	21970	ONEBEACON INSURANCE COMPANY	1,578,450	771		2			773	1,577,677	1,577,677
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	971,381							971,381	971,381
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	494,405							494,405	494,405
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	365,131							365,131	365,131
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	76,218	3,135					3,135	73,083	73,083
23-1641984	10219	QBE REINSURANCE CORPORATION	178,409	61,982					61,982	116,427	116,427
13-3028939	38512	RAMPART INSURANCE COMPANY	14,423	1,146					1,146	13,277	13,277
86-0274508	31089	REPWEST INSURANCE COMPANY	227,155							227,155	227,155
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	123,819							123,819	123,819
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	30,372							30,372	30,372
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	171,426	742					742	170,684	170,684
22-3590451	40045	STARNET INSURANCE COMPANY	20,376							20,376	20,376
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	40,621							40,621	40,621
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	1,026,210							1,026,210	1,026,210
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	795,107							795,107	795,107
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	1,315,195							1,315,195	1,315,195
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	3,329,850	1,195					1,195	3,328,655	3,328,655
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	587,954	2,023					2,023	585,931	585,931
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	809,185			3			3	809,182	809,182
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	7,422							7,422	7,422

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	38,988							38,988	38,988
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	191,435							191,435	191,435
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	668,172	543		1			544	667,628	667,628
9999999 Totals			99,704,409	119,923		115,375			235,298	99,469,111	99,469,111

1.	Total	99,469,111
2.	Line 1 x .20	19,893,822
3.	Schedule F - Part 7 Col. 11	108,197
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	20,002,019
5.	Provision for Reinsurance Ceded to Unauthorized Reinsurers (Schedule F - Part 5 Col. 18 x1000)	33,375,349
6.	Provision for Reinsurance Ceded to Certified Reinsurers (Schedule F- Part 6, Section 1, Col. 21 x 1000)	
7.	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Schedule F - Part 6, Section 2, Col 15 x 1000)	
8.	Provision for Reinsurance (sum Lines 4 + 5 + 6 + 7) (Enter this amount on Page 3, Line 16)	53,377,368

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for 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)	37,075,742,849	138,015	37,075,880,864
2.	Premiums and considerations (Line 15)	4,389,757,482	1,500,969	4,391,258,451
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	71,358,676	(45,165,554)	26,193,123
4.	Funds held by or deposited with reinsured companies (Line 16.2)	566,173		566,173
5.	Other assets	1,708,845,123	93,462,997	1,802,308,120
6.	Net amount recoverable from reinsurers		538,572,244	538,572,244
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	43,246,270,304	588,508,671	43,834,778,975
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	14,665,726,680	647,108,782	15,312,835,463
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,469,820,986	(986,966)	1,468,834,019
11.	Unearned premiums (Line 9)	9,452,644,111	2,843,621	9,455,487,732
12.	Advance premiums (Line 10)	269,808,376	158,537	269,966,913
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	2,800,417	(2,726,252)	74,165
15.	Funds held by company under reinsurance treaties (Line 13)	2,867,966	(2,867,966)	
16.	Amounts withheld or retained by company for account of others (Line 14)	32,266,489	118,636	32,385,125
17.	Provision for reinsurance (Line 16)	53,377,368	(53,377,368)	
18.	Other liabilities	1,031,395,166	(1,762,352)	1,029,632,815
19.	Total liabilities excluding protected cell business (Line 26)	26,980,707,561	588,508,671	27,569,216,232
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	16,265,562,743	XXX	16,265,562,743
22.	Totals (Line 38)	43,246,270,304	588,508,671	43,834,778,975

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

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		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																		
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)																		
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds																		
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds																		
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)																		

NONE

(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									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	233,529		233,529						
2. Total prior year	233,529		233,529						
3. Increase									

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									
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	233,529		233,529						
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	233,529		233,529						
3.2 Claim reserves and liabilities, December 31, prior year	233,529		233,529						
3.3 Line 3.1 minus Line 3.2									

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

NONE

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

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	292,485	111,101	83,779	19,815	19,731		2,712	265,079	XXX
2. 2005	25,030,037	275,750	24,754,287	18,884,034	3,382,380	581,577	4,077	2,891,422	17	969,071	18,970,558	XXX
3. 2006	25,542,160	475,292	25,066,868	12,561,349	78,552	529,902	350	2,021,184	1	989,466	15,033,533	XXX
4. 2007	25,624,575	572,641	25,051,934	13,131,539	48,690	574,232		2,217,389	4	1,126,381	15,874,466	XXX
5. 2008	25,296,003	530,262	24,765,741	15,073,929	356,764	541,751	87	2,320,489	28	956,459	17,579,289	XXX
6. 2009	24,527,839	543,620	23,984,219	13,981,619	92,071	515,609		2,238,146	18	951,090	16,643,285	XXX
7. 2010	24,137,381	523,445	23,613,935	13,758,120	58,961	498,231	3	2,116,942	80	1,020,809	16,314,250	XXX
8. 2011	23,892,689	490,331	23,402,358	14,685,237	151,595	465,185		2,207,661	1,068	1,114,988	17,205,420	XXX
9. 2012	24,481,195	486,249	23,994,946	13,821,420	870,032	357,359	1	2,330,302	55,714	1,172,602	15,583,334	XXX
10. 2013	25,211,985	476,414	24,735,571	11,502,223	42,473	221,708	1	2,095,069	9,732	1,123,951	13,766,794	XXX
11. 2014	26,429,774	454,184	25,975,590	9,995,148	34,633	93,457		1,727,929	4,782	802,245	11,777,119	XXX
12. Totals	XXX	XXX	XXX	137,687,105	5,227,251	4,462,790	24,336	22,186,263	71,444	10,229,773	159,013,128	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,591,417	2,882,616	1,197,569	488,447	643,806	74,706	195,840	50,896	215,641	386		2,347,223	XXX
2. 2005	83,114	82,027	48,507	24,651	15,978		6,149		29,001		499	76,071	XXX
3. 2006	53,383	40,507	46,028	27,386	19,528	1	5,107	1	27,312		483	83,464	XXX
4. 2007	96,029	46,389	35,270	1	20,411		6,778		27,505		824	139,604	XXX
5. 2008	78,001	20,756	80,743	23,866	30,921		15,958		31,477		2,181	192,478	XXX
6. 2009	187,418	53,116	78,270	577	38,330	108	22,800	1	33,958	4	3,516	306,970	XXX
7. 2010	284,503	34,855	121,685	3,917	55,265	3	34,229	14	39,418		7,070	496,309	XXX
8. 2011	531,404	34,025	195,197	9,745	88,471	66	63,102	11	50,428	5	10,476	884,750	XXX
9. 2012	997,523	40,564	285,108	22,028	142,827	53	99,525	58	90,368	2,324	25,994	1,550,324	XXX
10. 2013	1,727,059	17,332	500,333	4,454	198,533	74	174,151	19	104,217	3	63,109	2,682,411	XXX
11. 2014	3,990,107	12,594	1,029,931	9,066	302,167	99	227,647	42	377,132	5	487,698	5,905,180	XXX
12. Totals	11,619,958	3,264,781	3,618,641	614,138	1,556,237	75,109	851,287	51,042	1,026,458	2,728	601,849	14,664,783	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,417,923	929,300
2. 2005	22,539,783	3,493,153	19,046,630	90.1	1,266.8	76.9				24,942	51,129
3. 2006	15,263,793	146,796	15,116,996	59.8	30.9	60.3				31,518	51,945
4. 2007	16,109,154	95,084	16,014,070	62.9	16.6	63.9				84,909	54,694
5. 2008	18,173,269	401,502	17,771,767	71.8	75.7	71.8				114,122	78,356
6. 2009	17,096,151	145,895	16,950,256	69.7	26.8	70.7				211,994	94,976
7. 2010	16,908,392	97,834	16,810,559	70.1	18.7	71.2				367,415	128,894
8. 2011	18,286,685	196,515	18,090,170	76.5	40.1	77.3				682,832	201,918
9. 2012	18,124,432	990,775	17,133,658	74.0	203.8	71.4				1,220,039	330,285
10. 2013	16,523,292	74,088	16,449,205	65.5	15.6	66.5				2,205,606	476,805
11. 2014	17,743,520	61,221	17,682,299	67.1	13.5	68.1				4,998,379	906,801
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,359,680	3,305,103

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	7,787,940	7,525,848	7,628,073	7,727,991	8,038,159	8,301,095	8,494,796	8,656,759	8,844,517	8,902,520	58,003	245,761
2. 2005	16,993,357	16,398,414	16,098,860	16,206,303	16,215,839	16,190,270	16,183,823	16,149,512	16,124,683	16,126,224	1,540	(23,288)
3. 2006	XXX	13,214,861	13,274,092	13,215,321	13,184,977	13,104,097	13,094,492	13,117,707	13,075,493	13,068,502	(6,992)	(49,206)
4. 2007	XXX	XXX	14,033,899	14,064,175	13,908,744	13,823,226	13,818,519	13,811,554	13,763,609	13,769,180	5,571	(42,374)
5. 2008	XXX	XXX	XXX	15,691,173	15,488,971	15,482,323	15,474,599	15,450,746	15,432,439	15,419,829	(12,610)	(30,916)
6. 2009	XXX	XXX	XXX	XXX	14,949,344	14,901,125	14,742,864	14,686,790	14,628,443	14,678,174	49,731	(8,617)
7. 2010	XXX	XXX	XXX	XXX	XXX	15,178,721	14,915,338	14,750,224	14,714,354	14,654,279	(60,075)	(95,945)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	16,235,011	15,951,285	15,868,555	15,833,154	(35,401)	(118,132)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,791,039	14,874,844	14,771,026	(103,818)	(20,013)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,173,262	14,259,654	86,392	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,582,025	XXX	XXX
										12. Totals	(17,660)	(142,730)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014		
1. Prior	000	2,282,212	3,728,207	4,678,185	5,226,358	5,614,381	5,971,973	6,267,566	6,525,205	6,770,552	XXX	XXX
2. 2005	9,736,934	13,496,705	14,673,681	15,396,315	15,756,314	15,920,421	15,981,987	16,033,324	16,065,650	16,079,154	XXX	XXX
3. 2006	XXX	8,213,041	10,879,160	11,830,267	12,406,558	12,726,320	12,886,295	12,957,602	12,994,112	13,012,350	XXX	XXX
4. 2007	XXX	XXX	8,706,215	11,569,308	12,484,334	13,078,161	13,388,679	13,539,356	13,614,244	13,657,081	XXX	XXX
5. 2008	XXX	XXX	XXX	9,953,455	13,132,825	14,099,086	14,681,995	15,013,856	15,168,919	15,258,829	XXX	XXX
6. 2009	XXX	XXX	XXX	XXX	9,418,510	12,358,723	13,257,958	13,875,921	14,200,116	14,405,158	XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX	9,451,032	12,254,494	13,254,433	13,840,363	14,197,388	XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	10,603,166	13,372,658	14,377,315	14,998,827	XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,641,000	12,275,176	13,308,746	XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,912,527	11,681,457	XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,053,973	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014
1. Prior	2,614,764	1,919,725	1,578,785	1,407,626	1,480,461	1,486,341	1,314,611	1,136,519	1,059,768	854,067
2. 2005	2,832,622	1,036,494	365,681	248,399	173,494	121,396	110,929	59,918	29,926	30,005
3. 2006	XXX	1,104,289	606,197	355,513	230,291	90,571	69,399	76,932	36,279	23,748
4. 2007	XXX	XXX	1,234,159	646,889	349,923	158,992	128,932	109,127	58,424	42,048
5. 2008	XXX	XXX	XXX	1,568,234	503,224	263,522	198,286	144,652	102,203	72,835
6. 2009	XXX	XXX	XXX	XXX	1,314,789	588,648	328,309	197,998	143,773	100,492
7. 2010	XXX	XXX	XXX	XXX	XXX	1,491,551	704,808	335,014	239,676	151,982
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,593,368	702,436	364,122	248,543
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,127,248	683,548	362,546
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,151,906	670,011
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,248,471

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,336	114	2,208		568		290	10,999	XXX
2. 2005	6,068,162	23,288	6,044,874	5,378,951	168	108,537	14	966,073		60,750	6,453,379	1,269,150
3. 2006	6,281,167	185,183	6,095,984	2,809,244	247	86,752		460,033		61,772	3,355,781	797,609
4. 2007	6,363,438	262,701	6,100,737	3,058,497	200	114,801		502,622		151,996	3,675,720	802,665
5. 2008	6,400,775	230,447	6,170,328	4,684,199	634	105,722	6	712,544		63,492	5,501,825	1,324,867
6. 2009	6,219,869	212,053	6,007,817	4,100,141		89,677		607,621		64,983	4,797,438	1,050,147
7. 2010	6,200,543	189,598	6,010,945	4,065,568		88,206	3	573,308		71,700	4,727,078	1,018,074
8. 2011	6,257,858	155,045	6,102,813	4,939,697		97,508		676,810		73,007	5,714,015	1,255,339
9. 2012	6,395,277	154,422	6,240,855	3,621,227	35,518	78,902	1	606,609	7,508	58,945	4,263,711	1,026,384
10. 2013	6,654,317	140,537	6,513,780	2,815,673		56,854	1	445,282		50,447	3,317,806	734,264
11. 2014	6,953,901	123,229	6,830,671	2,716,337		35,323		430,170		20,522	3,181,830	773,010
12. Totals	XXX	XXX	XXX	38,197,869	36,881	864,489	26	5,981,639	7,508	677,905	44,999,582	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	28,251	3	48,107		4,745		8,940		3,846			93,886	476
2. 2005	3,076		5,064		461		628		5,680		3	14,909	128
3. 2006	3,800	10	443		516		12		2,671		7	7,433	117
4. 2007	7,646	27	2,138		1,270		270		2,831		9	14,127	184
5. 2008	10,024		4,834		1,816		1,033		2,947		42	20,654	289
6. 2009	12,975		9,339		2,365		2,086		3,171		157	29,936	466
7. 2010	34,997		15,340		4,357		3,682		3,802		414	62,178	760
8. 2011	52,290		27,208		9,443		6,636		4,807		981	100,383	1,305
9. 2012	85,587	1,027	77,434	7,715	12,421		12,893	41	18,242	1,590	3,049	196,205	3,116
10. 2013	120,021		119,658		19,958		20,962		10,653		9,284	291,253	3,939
11. 2014	337,600		458,621		29,141		31,139		77,727		43,079	934,228	23,307
12. Totals	696,265	1,067	768,185	7,715	86,493		88,283	41	136,378	1,590	57,026	1,765,192	34,087

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	76,355	17,531
2. 2005	6,468,471	182	6,468,289	106.6	0.8	107.0				8,140	6,769
3. 2006	3,363,471	257	3,363,214	53.5	0.1	55.2				4,233	3,200
4. 2007	3,690,074	226	3,689,848	58.0	0.1	60.5				9,757	4,370
5. 2008	5,523,120	641	5,522,479	86.3	0.3	89.5				14,857	5,797
6. 2009	4,827,374		4,827,374	77.6		80.4				22,314	7,622
7. 2010	4,789,259	3	4,789,256	77.2	0.0	79.7				50,337	11,841
8. 2011	5,814,397		5,814,397	92.9		95.3				79,497	20,886
9. 2012	4,513,315	53,400	4,459,915	70.6	34.6	71.5				154,278	41,926
10. 2013	3,609,061	1	3,609,059	54.2	0.0	55.4				239,679	51,574
11. 2014	4,116,058		4,116,058	59.2		60.3				796,221	138,007
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,455,669	309,523

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	118,551	85,051	8,698	123	7,422		399	49,497	XXX
2. 2005	9,699,653	44,139	9,655,514	5,407,631	18,850	390,096		1,126,327		114,674	6,905,204	2,096,528
3. 2006	9,752,360	35,794	9,716,566	5,500,821	15,057	368,864		946,200		113,854	6,800,829	2,070,464
4. 2007	9,649,220	24,276	9,624,944	5,705,742	6,234	384,743		1,000,374		116,579	7,084,626	2,115,142
5. 2008	9,426,530	22,881	9,403,649	5,496,818	4,930	367,552		950,357		111,028	6,809,797	1,942,587
6. 2009	9,245,354	19,879	9,225,475	5,658,729	6,160	367,054		935,632		115,639	6,955,255	1,989,270
7. 2010	9,203,767	18,621	9,185,146	5,666,034	3,436	358,997		893,574		128,159	6,915,170	2,008,106
8. 2011	9,144,607	18,255	9,126,353	5,343,053	3,312	319,991		871,971		138,076	6,531,703	1,956,735
9. 2012	9,556,802	18,257	9,538,545	5,126,329	1,953	237,480		916,474	3,307	130,620	6,275,022	1,971,530
10. 2013	9,854,890	11,761	9,843,129	4,571,048	881	135,032		949,496		107,469	5,654,695	1,964,741
11. 2014	10,228,514	9,515	10,218,999	2,934,571	313	41,770		637,039		57,575	3,613,067	1,965,247
12. Totals	XXX	XXX	XXX	51,529,326	146,176	2,980,276	123	9,234,866	3,307	1,134,072	63,594,863	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,729,431	2,654,099	50,500	260,332	443,138	25	4,937	63	146,806			460,293	2,739
2. 2005	78,462	81,985	37,822	23,865	15,243		4,488		20,090		497	50,254	357
3. 2006	45,191	40,493	40,217	27,382	18,226		4,000		21,438		458	61,197	502
4. 2007	83,095	46,363	26,937	1	18,296		5,597		21,037		708	108,599	939
5. 2008	56,996	20,705	61,398	23,865	27,534		12,706		24,059		1,685	138,123	1,746
6. 2009	157,049	52,329	46,740	578	33,940		17,659		25,793		2,491	228,274	7,620
7. 2010	216,481	34,852	73,110	3,848	48,084	3	25,808	1	29,729		5,402	354,507	11,357
8. 2011	434,848	33,475	103,859	9,676	73,681		49,710	1	38,534		7,675	657,481	15,576
9. 2012	836,812	38,596	136,194	8,045	123,329	4	80,050	1	56,157	2	16,758	1,185,894	25,143
10. 2013	1,480,316	16,647	252,352	4,406	167,256	12	143,238	2	82,620	1	37,314	2,104,715	49,742
11. 2014	3,122,479	10,673	606,432	8,581	244,692	17	180,923	3	238,202	1	99,329	4,373,452	223,280
12. Totals	9,241,162	3,030,218	1,435,561	370,578	1,213,419	61	529,116	71	704,463	4	172,319	9,722,790	339,001

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(134,499)	594,792
2. 2005	7,080,158	124,700	6,955,458	73.0	282.5	72.0				10,434	39,820
3. 2006	6,944,958	82,932	6,862,026	71.2	231.7	70.6				17,534	43,664
4. 2007	7,245,822	52,597	7,193,225	75.1	216.7	74.7				63,669	44,930
5. 2008	6,997,420	49,500	6,947,920	74.2	216.3	73.9				73,824	64,299
6. 2009	7,242,595	59,067	7,183,528	78.3	297.1	77.9				150,881	77,392
7. 2010	7,311,818	42,140	7,269,677	79.4	226.3	79.1				250,891	103,616
8. 2011	7,235,648	46,464	7,189,184	79.1	254.5	78.8				495,556	161,925
9. 2012	7,512,825	51,909	7,460,916	78.6	284.3	78.2				926,364	259,530
10. 2013	7,781,358	21,948	7,759,410	79.0	186.6	78.8				1,711,616	393,099
11. 2014	8,006,107	19,588	7,986,519	78.3	205.9	78.2				3,709,657	663,795
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,275,927	2,446,863

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,165	19	133		23		17	1,302	XXX
2. 2005	415,407	3,054	412,353	204,889	1,701	16,756		41,477		2,074	261,420	42,535
3. 2006	407,047	3,097	403,950	197,164	857	16,615		30,773		1,725	243,695	37,269
4. 2007	373,278	3,433	369,845	173,649	3,415	14,941		27,380		1,564	212,555	33,043
5. 2008	323,340	3,617	319,723	138,669	1,328	12,015		22,522		1,586	171,878	26,086
6. 2009	276,273	3,667	272,606	131,385	3,364	11,729		21,349		1,632	161,098	23,624
7. 2010	251,899	3,512	248,387	140,527	2,945	11,245		21,833		2,025	170,660	25,185
8. 2011	235,106	3,456	231,650	123,944	2,721	7,905		20,932		1,503	150,061	23,375
9. 2012	218,207	3,470	214,737	84,865	1,679	4,351		17,200		1,290	104,737	21,147
10. 2013	223,955	3,648	220,306	78,994	1,855	2,876		15,823		1,088	95,838	23,458
11. 2014	237,356	4,764	232,592	43,007	1,061	573		10,764		726	53,284	23,328
12. Totals	XXX	XXX	XXX	1,318,259	20,945	99,138		230,075		15,229	1,626,527	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	5,765	722	4,643	225	1,161	8	228	20	1,075			11,898	50
2. 2005	380		577		64		77		440			1,537	13
3. 2006	1,885	3	1,160	4	239	1	81	1	467			3,824	20
4. 2007	2,715		(161)		319		49		483			3,405	48
5. 2008	2,802	6	910	1	310		122		526		10	4,662	72
6. 2009	6,755	787	2,265		755	108	183	1	612	4	34	9,670	145
7. 2010	10,721	3	2,337	69	1,215		285	13	810		50	15,282	290
8. 2011	20,099	542	7,843	69	2,149	66	750	11	1,125	5	42	31,274	464
9. 2012	32,425	524	5,857	20	3,042	49	716	11	1,568	1	163	43,003	539
10. 2013	53,418	631	12,608	48	4,938	62	1,735	17	2,570	3	919	74,508	1,000
11. 2014	76,510	1,186	23,624	210	5,572	82	2,862	39	5,363	4	789	112,410	4,191
12. Totals	213,475	4,404	61,662	645	19,765	376	7,087	112	15,039	17	2,007	311,474	6,832

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,461	2,437
2. 2005	264,659	1,701	262,958	63.7	55.7	63.8				957	581
3. 2006	248,384	865	247,519	61.0	27.9	61.3				3,038	786
4. 2007	219,375	3,415	215,960	58.8	99.5	58.4				2,554	851
5. 2008	177,876	1,336	176,540	55.0	36.9	55.2				3,705	957
6. 2009	175,032	4,264	170,768	63.4	116.3	62.6				8,233	1,438
7. 2010	188,973	3,031	185,942	75.0	86.3	74.9				12,986	2,296
8. 2011	184,747	3,413	181,334	78.6	98.8	78.3				27,331	3,942
9. 2012	150,024	2,284	147,740	68.8	65.8	68.8				37,738	5,265
10. 2013	172,963	2,616	170,346	77.2	71.7	77.3				65,348	9,161
11. 2014	168,275	2,581	165,694	70.9	54.2	71.2				98,738	13,672
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	270,088	41,386

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	7,935	506	1,348	(1)	321		1,161	9,099	XXX
2. 2005	455		455									
3. 2006	(219)		(219)					(85)			(85)	
4. 2007	237		237									
5. 2008	(21)		(21)					44			44	
6. 2009	(190)		(190)									
7. 2010	130		130					3			4	3
8. 2011	18		18									
9. 2012	90		90									
10. 2013	(4)		(4)									
11. 2014	796		796									
12. Totals	XXX	XXX	XXX	7,935	506	1,348	(1)	284		1,161	9,061	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	54,083	4,852	40,593	1,382	4,120	174	1,290	120	4,710			98,267	1,145
2. 2005													
3. 2006													
4. 2007													
5. 2008													
6. 2009													
7. 2010													
8. 2011													
9. 2012													
10. 2013													
11. 2014													
12. Totals	54,083	4,852	40,593	1,382	4,120	174	1,290	120	4,710			98,268	1,145

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	88,442	9,826
2. 2005				0.0		0.0					
3. 2006	(85)		(85)	38.7		38.7					
4. 2007				0.0		0.0					
5. 2008	44		44	(208.2)		(208.2)					
6. 2009				0.0		0.0					
7. 2010	4		4	2.9		2.9					
8. 2011				0.3		0.3					
9. 2012				0.1		0.1					
10. 2013				(1.4)		(1.4)					
11. 2014				0.0		0.0					
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	88,442	9,826

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	14,817		3,714		566		76	19,096	XXX
2. 2005	616,209	6,648	609,561	668,888	77,712	24,183	4,065	131,693		6,640	742,988	68,476
3. 2006	633,901	18,829	615,072	266,895	4,884	16,116	361	49,322		6,740	327,087	44,750
4. 2007	617,453	25,091	592,362	271,907		16,011		53,519		7,228	341,437	45,188
5. 2008	620,617	18,583	602,034	351,949	2,503	13,792	76	49,839		5,612	413,001	60,619
6. 2009	639,635	14,679	624,955	340,813	43	13,341		57,244		8,559	411,356	66,863
7. 2010	645,133	11,850	633,283	360,478	8	13,852		50,896		7,629	425,217	69,149
8. 2011	655,167	9,159	646,008	393,026	1	13,459		49,612		9,164	456,095	82,406
9. 2012	662,494	8,495	653,999	276,516	587	9,946		43,005		7,787	328,879	61,936
10. 2013	665,027	7,634	657,393	239,046		7,076		40,306		6,565	286,428	53,309
11. 2014	671,831	6,335	665,495	229,126		3,740		37,176		3,802	270,043	56,297
12. Totals	XXX	XXX	XXX	3,413,460	85,739	135,230	4,502	563,177		69,801	4,021,626	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	45,574		25,986		10,164		7,422		3,030			92,176	426
2. 2005	247		3,477		109		912		785		(1)	5,529	9
3. 2006	1,669		3,786		459		977		746		2	7,637	23
4. 2007	1,379		4,850		438		708		890		2	8,266	24
5. 2008	3,513		9,609		1,070		1,823		1,401		19	17,416	41
6. 2009	2,917		12,804		1,016		2,390		1,438		19	20,565	62
7. 2010	3,607		19,744		1,057		3,699		2,235		15	30,343	99
8. 2011	9,366		22,563		2,608		4,103		2,492		20	41,131	248
9. 2012	11,852	29	19,751	135	3,120		3,385	1	2,989	28	890	40,905	421
10. 2013	17,102		20,779		4,644		4,061		3,370		1,779	49,956	654
11. 2014	41,726	11	41,624		5,040		4,914		9,897		3,570	103,190	2,667
12. Totals	138,951	39	184,973	135	29,726		34,394	1	29,273	28	6,315	417,114	4,674

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	71,559	20,616
2. 2005	830,293	81,776	748,517	134.7	1,230.1	122.8				3,724	1,805
3. 2006	339,969	5,245	334,724	53.6	27.9	54.4				5,455	2,182
4. 2007	349,702		349,702	56.6		59.0				6,229	2,036
5. 2008	432,996	2,579	430,417	69.8	13.9	71.5				13,122	4,294
6. 2009	431,963	43	431,921	67.5	0.3	69.1				15,722	4,844
7. 2010	455,569	8	455,560	70.6	0.1	71.9				23,351	6,992
8. 2011	497,227	1	497,226	75.9	0.0	77.0				31,928	9,203
9. 2012	370,564	779	369,784	55.9	9.2	56.5				31,439	9,466
10. 2013	336,384		336,384	50.6		51.2				37,881	12,075
11. 2014	373,244	11	373,233	55.6	0.2	56.1				83,339	19,851
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	323,750	93,364

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	56			(46)				102	XXX
2. 2005												
3. 2006												
4. 2007												
5. 2008												
6. 2009												
7. 2010												
8. 2011												
9. 2012												
10. 2013												
11. 2014												
12. Totals	XXX	XXX	XXX	56			(46)				102	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	31		17	3	3		2		1			51	1
2. 2005													
3. 2006													
4. 2007													
5. 2008													
6. 2009													
7. 2010													
8. 2011													
9. 2012													
10. 2013													
11. 2014													
12. Totals	31		17	3	3		2		1			51	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	45	5
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	45	5

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2005												
3. 2006												
4. 2007												
5. 2008												
6. 2009												
7. 2010												
8. 2011												
9. 2012												
10. 2013												
11. 2014												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2005													
3. 2006													
4. 2007													
5. 2008													
6. 2009													
7. 2010													
8. 2011													
9. 2012													
10. 2013													
11. 2014													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(140)	1	67				4	(75)	XXX
2. 2005	7,705	1,969	5,736	2,812	240	155		1,010		97	3,737	XXX
3. 2006	7,927	1,958	5,969	1,824	162	132		735		80	2,529	XXX
4. 2007	8,129	1,729	6,400	2,450	323	141		940		48	3,209	XXX
5. 2008	7,947	1,492	6,455	12,279	515	213	5	1,860		53	13,833	XXX
6. 2009	7,159	1,245	5,915	1,762	82	99		919		35	2,698	XXX
7. 2010	6,615	1,119	5,496	2,243	191	125		665		86	2,842	XXX
8. 2011	6,373	1,065	5,309	1,757	152	35		395		18	2,035	XXX
9. 2012	6,300	1,137	5,163	2,148	142	24		381		24	2,410	XXX
10. 2013	7,740	2,622	5,118	2,709	998	9		619		5	2,339	XXX
11. 2014	9,253	4,047	5,206	3,140	1,490	2		541			2,193	XXX
12. Totals	XXX	XXX	XXX	32,983	4,297	1,004	5	8,065		450	37,749	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,194	3	1,702	82	70		39	7	37			3,950	1
2. 2005									4			4	
3. 2006									4			4	
4. 2007			13						4			17	
5. 2008			23						4			27	1
6. 2009			36						4			39	
7. 2010			46						4			51	
8. 2011			60				1		4		2	64	
9. 2012			59				1		6		9	66	
10. 2013	5	1	59				2		11		22	77	2
11. 2014	236	121	372		6		13		67		39	572	50
12. Totals	2,435	124	2,369	82	76		57	7	146		73	4,870	54

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,811	139
2. 2005	3,981	240	3,740	51.7	12.2	65.2					4
3. 2006	2,694	162	2,532	34.0	8.3	42.4					4
4. 2007	3,548	323	3,226	43.7	18.7	50.4				13	4
5. 2008	14,379	520	13,859	180.9	34.9	214.7				23	4
6. 2009	2,820	82	2,738	39.4	6.6	46.3				36	4
7. 2010	3,084	191	2,892	46.6	17.1	52.6				46	4
8. 2011	2,252	152	2,099	35.3	14.3	39.5				60	5
9. 2012	2,618	142	2,476	41.6	12.5	47.9				59	7
10. 2013	3,414	999	2,415	44.1	38.1	47.2				63	13
11. 2014	4,376	1,611	2,766	47.3	39.8	53.1				487	85
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,598	272

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	53,003	2,384	18,079	893	1,744		99	69,548	XXX
2. 2005	108,903	757	108,146	43,923		5,003		6,747		139	55,673	6,636
3. 2006	110,799	(372)	111,171	48,453		4,592		7,354		26	60,399	4,570
4. 2007	121,453	102	121,351	46,653		4,896		8,462		49	60,011	3,056
5. 2008	223,782	99	223,683	167,331		5,841		11,453		63	184,624	2,498
6. 2009	311,043	77	310,966	126,660		3,876		9,193		147	139,729	2,069
7. 2010	299,750	5	299,745	103,390	162	3,208		9,560		1	115,996	2,028
8. 2011	294,602	145	294,457	127,361		3,289		8,471		107	139,121	1,690
9. 2012	290,316	8	290,308	81,271		2,576		7,642		8	91,488	1,498
10. 2013	286,808	21	286,787	37,592		1,053		6,365		33	45,011	1,328
11. 2014	288,264	9	288,254	15,380		210		3,934		2	19,525	1,040
12. Totals	XXX	XXX	XXX	851,017	2,546	52,622	893	80,925		675	981,125	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	194,724	35,930	307,085	38,006	19,434	2,752	50,395	6,815	15,050	386		502,799	1,953
2. 2005	519		573		86		22		291			1,490	10
3. 2006	414		324		70		14		290			1,111	13
4. 2007	277		1,143		47		103		483			2,053	14
5. 2008	1,790		4,934		60		182		710			7,676	31
6. 2009	5,323		6,941		139		294		1,051			13,748	38
7. 2010	16,025		11,057		434		431		886			28,833	93
8. 2011	10,695		35,960		404		1,393		1,428			49,879	109
9. 2012	24,065		47,992		592		1,792		1,929			76,370	177
10. 2013	44,319		84,931		930		3,122		2,166			135,469	211
11. 2014	32,846		135,851		974		5,074		2,479			177,224	271
12. Totals	330,997	35,930	636,789	38,006	23,170	2,752	62,821	6,815	26,764	386		996,652	2,920

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	427,873	74,926
2. 2005	57,163		57,163	52.5		52.9				1,091	399
3. 2006	61,510		61,510	55.5		55.3				738	373
4. 2007	62,064		62,064	51.1		51.1				1,420	634
5. 2008	192,300		192,300	85.9		86.0				6,724	951
6. 2009	153,477		153,477	49.3		49.4				12,265	1,484
7. 2010	144,991	162	144,829	48.4	3,534.8	48.3				27,082	1,751
8. 2011	189,000		189,000	64.2		64.2				46,654	3,225
9. 2012	167,858		167,858	57.8		57.8				72,056	4,314
10. 2013	180,480		180,480	62.9		62.9				129,250	6,219
11. 2014	196,748		196,748	68.3		68.3				168,697	8,527
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	893,850	102,802

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2005												
3. 2006												
4. 2007												
5. 2008												
6. 2009												
7. 2010												
8. 2011												
9. 2012												
10. 2013												
11. 2014												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2005													
3. 2006													
4. 2007													
5. 2008													
6. 2009													
7. 2010													
8. 2011													
9. 2012													
10. 2013													
11. 2014													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	20,101	19,852	798	51	1,111	22	500	2,085	XXX
2. 2013	525,598	304,845	220,753	117,477	38,741	2,130		24,190	9,732	1,449	95,323	XXX
3. 2014	528,389	301,287	227,102	106,237	31,770	2,027		17,859	4,782	796	89,570	XXX
4. Totals	XXX	XXX	XXX	243,814	90,363	4,955	51	43,160	14,536	2,745	186,979	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	3,721	543	7,896	3,767	98	6	1,291	8	3,695	27	169	12,350	290
2. 2013	1,230	53	2,231		5		460		421		222	4,294	53
3. 2014	7,479	604	8,941	275	124		732		2,597		644	18,994	989
4. Totals	12,429	1,200	19,068	4,042	228	6	2,482	8	6,713	27	1,034	35,638	1,332

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,307	5,043
2. 2013	148,142	48,526	99,617	28.2	15.9	45.1				3,408	886
3. 2014	145,996	37,431	108,565	27.6	12.4	47.8				15,541	3,453
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	26,256	9,382

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(14,014)	2,410	5,041		384		23,774	(11,000)	XXX
2. 2013	6,992,368	5,323	6,987,046	3,639,449	(3)	16,672		612,968		956,886	4,269,092	3,630,141
3. 2014	7,510,139	4,996	7,505,143	3,947,271		9,806		590,435		718,822	4,547,512	3,851,111
4. Totals	XXX	XXX	XXX	7,572,706	2,407	31,519		1,203,787		1,699,481	8,805,604	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	19,392	6	(14,122)	3,218	953		433	3	19,352	677	9,259	22,104	1,539
2. 2013	10,530		7,294		786		533		2,239		13,570	21,381	1,244
3. 2014	371,111		(245,768)		16,599		1,956		40,713		340,247	184,611	98,723
4. Totals	401,033	6	(252,596)	3,218	18,338		2,922	3	62,304	677	363,076	228,096	101,506

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,046	20,058
2. 2013	4,290,471	(3)	4,290,473	61.4	(0.1)	61.4				17,824	3,558
3. 2014	4,732,123		4,732,123	63.0		63.1				125,343	59,268
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	145,212	82,884

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX		3	7					4	XXX
2. 2013	149		149	132				8		8	140	XXX
3. 2014	24		24	41				2			43	XXX
4. Totals	XXX	XXX	XXX	173	3	7		10		8	187	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	79	3	8	1	2		1		7			92	6
2. 2013			4						1			5	
3. 2014			1						1			2	
4. Totals	79	3	13	1	2		1		10			99	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	82	10
2. 2013	145		145	97.4		97.4				4	1
3. 2014	45		45	191.9		192.0				1	1
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	87	12

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013												XXX
3. 2014												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	155	154	232									234	
2. 2013													
3. 2014													
4. Totals	155	154	232									234	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	
2. 2013											
3. 2014											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2005												XXX
3. 2006												XXX
4. 2007												XXX
5. 2008												XXX
6. 2009												XXX
7. 2010												XXX
8. 2011												XXX
9. 2012												XXX
10. 2013												XXX
11. 2014												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2005													
3. 2006													
4. 2007													
5. 2008													
6. 2009													
7. 2010													
8. 2011													
9. 2012													
10. 2013													
11. 2014													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2							2	XXX
2. 2005												XXX
3. 2006												XXX
4. 2007												XXX
5. 2008												XXX
6. 2009												XXX
7. 2010												XXX
8. 2011												XXX
9. 2012												XXX
10. 2013												XXX
11. 2014												XXX
12. Totals	XXX	XXX	XXX	2							2	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	180		162		1		1					345	XXX
2. 2005													XXX
3. 2006													XXX
4. 2007													XXX
5. 2008													XXX
6. 2009													XXX
7. 2010													XXX
8. 2011													XXX
9. 2012													XXX
10. 2013													XXX
11. 2014													XXX
12. Totals	180		162		1		1					345	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	342	2
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	342	2

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	157							157	XXX
2. 2005												XXX
3. 2006												XXX
4. 2007												XXX
5. 2008												XXX
6. 2009												XXX
7. 2010												XXX
8. 2011				(84)							(84)	XXX
9. 2012												XXX
10. 2013												XXX
11. 2014												XXX
12. Totals	XXX	XXX	XXX	73							73	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4,226		737		7		7					4,977	XXX
2. 2005													XXX
3. 2006													XXX
4. 2007													XXX
5. 2008													XXX
6. 2009													XXX
7. 2010													XXX
8. 2011													XXX
9. 2012													XXX
10. 2013													XXX
11. 2014													XXX
12. Totals	4,226		737		7		7					4,977	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,963	14
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011	(84)		(84)								
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,963	14

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2005												XXX
3. 2006												XXX
4. 2007												XXX
5. 2008												XXX
6. 2009												XXX
7. 2010												XXX
8. 2011												XXX
9. 2012												XXX
10. 2013												XXX
11. 2014												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2005													XXX
3. 2006													XXX
4. 2007													XXX
5. 2008													XXX
6. 2009													XXX
7. 2010													XXX
8. 2011													XXX
9. 2012													XXX
10. 2013													XXX
11. 2014													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2005											
3. 2006											
4. 2007											
5. 2008											
6. 2009											
7. 2010											
8. 2011											
9. 2012											
10. 2013											
11. 2014											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	88,975	23,018	49,443	18,796	8,745			105,348	XXX
2. 2005	86	(4)	90	2,736		681		337			3,755	181
3. 2006	3,326	320	3,006	1,196		205		157			1,558	117
4. 2007	1,998	13	1,985	704		56		82			843	65
5. 2008	1,725	92	1,633	266		32		99		1	398	71
6. 2009	1,593	666	927	1,397		64		107			1,568	61
7. 2010	1,326	7	1,319	46		16		22			85	34
8. 2011	1,010	30	980	229				22		1	251	31
9. 2012	942		942	53				12			64	19
10. 2013	1,136	22	1,114	107		7		12			126	28
11. 2014	1,307		1,307	39		5		8			52	24
12. Totals	XXX	XXX	XXX	95,747	23,018	50,511	18,796	9,604		2	114,048	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	524,186	186,784	717,307	188,329	160,852	71,740	122,510	43,863	39,383			1,073,523	1,597
2. 2005			85				7		42			135	
3. 2006	4		129				11		56			201	2
4. 2007	19		313		2		24		116			474	2
5. 2008	8		368				34		128			539	1
6. 2009			457				42		153			651	
7. 2010			635				47		211			894	
8. 2011			526				45		172			743	1
9. 2012			404				31		143			578	
10. 2013	117		416		14		38		166			752	4
11. 2014	119		235		20		36		86			495	11
12. Totals	524,455	186,784	720,875	188,329	160,888	71,740	122,826	43,863	40,656			1,078,983	1,618

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	866,380	207,143
2. 2005	3,889		3,889	4,522.6		4,321.6				85	49
3. 2006	1,759		1,759	52.9		58.5				133	68
4. 2007	1,317		1,317	65.9		66.4				333	142
5. 2008	936		936	54.3		57.3				375	163
6. 2009	2,219		2,219	139.3		239.4				457	195
7. 2010	978		978	73.8		74.1				635	258
8. 2011	994		994	98.5		101.5				526	217
9. 2012	642		642	68.2		68.2				404	174
10. 2013	878		878	77.3		78.8				534	218
11. 2014	547		547	41.9		41.9				354	141
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	870,216	208,767

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2013				(3)							(3)	18
3. 2014												
4. Totals	XXX	XXX	XXX	(3)							(3)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2013													
3. 2014													
4. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2013	(3)		(3)								
3. 2014											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	584,712	532,951	535,735	534,082	574,446	694,507	727,667	736,366	742,224	727,714	(14,510)	(8,652)
2. 2005	5,772,662	5,508,813	5,462,990	5,530,309	5,527,297	5,520,923	5,522,664	5,514,148	5,497,677	5,496,535	(1,142)	(17,613)
3. 2006	XXX	2,914,606	2,983,797	2,959,407	2,948,444	2,914,225	2,908,901	2,912,117	2,903,931	2,900,510	(3,422)	(11,607)
4. 2007	XXX	XXX	3,373,077	3,397,432	3,265,707	3,217,800	3,199,445	3,199,850	3,187,618	3,184,395	(3,222)	(15,455)
5. 2008	XXX	XXX	XXX	4,946,465	4,854,219	4,838,377	4,830,994	4,820,898	4,808,167	4,806,987	(1,180)	(13,911)
6. 2009	XXX	XXX	XXX	XXX	4,299,018	4,306,042	4,248,502	4,231,138	4,223,083	4,216,583	(6,500)	(14,555)
7. 2010	XXX	XXX	XXX	XXX	XXX	4,308,803	4,279,122	4,227,789	4,213,624	4,212,146	(1,478)	(15,642)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	5,303,761	5,183,919	5,144,946	5,132,781	(12,165)	(51,138)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,752,895	3,838,297	3,844,162	5,865	91,267
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,081,542	3,153,124	71,582	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,608,161	XXX	XXX
										12. Totals	33,829	(57,306)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,574,587	4,279,089	4,287,807	4,298,023	4,371,440	4,396,208	4,469,955	4,491,453	4,491,573	4,442,433	(49,140)	(49,020)
2. 2005	6,246,088	5,979,828	5,806,518	5,820,917	5,838,834	5,824,236	5,816,189	5,805,024	5,803,195	5,809,041	5,846	4,018
3. 2006	XXX	6,000,645	5,993,887	5,968,618	5,956,464	5,906,351	5,902,608	5,918,758	5,893,852	5,894,388	536	(24,370)
4. 2007	XXX	XXX	6,163,334	6,208,227	6,212,218	6,182,665	6,196,995	6,188,496	6,157,879	6,171,813	13,934	(16,682)
5. 2008	XXX	XXX	XXX	5,917,863	5,955,001	6,005,322	5,992,727	5,992,467	5,980,154	5,973,504	(6,650)	(18,963)
6. 2009	XXX	XXX	XXX	XXX	6,231,251	6,325,863	6,240,377	6,210,164	6,164,417	6,222,103	57,687	11,939
7. 2010	XXX	XXX	XXX	XXX	XXX	6,653,868	6,471,650	6,405,693	6,395,809	6,346,375	(49,434)	(59,318)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	6,407,865	6,325,068	6,317,642	6,278,679	(38,963)	(46,388)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,526,147	6,543,529	6,491,595	(51,935)	(34,552)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,705,706	6,727,294	21,588	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,111,279	XXX	XXX
										12. Totals	(96,530)	(233,338)

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	334,495	291,777	292,748	295,865	291,762	293,987	299,425	298,982	298,145	296,165	(1,981)	(2,817)
2. 2005	257,012	259,847	233,514	228,316	225,067	224,277	223,909	222,290	221,788	221,040	(748)	(1,249)
3. 2006	XXX	246,829	237,085	228,661	218,794	218,872	217,332	216,354	216,168	216,279	110	(75)
4. 2007	XXX	XXX	211,823	202,694	197,461	196,789	190,549	190,110	190,215	188,096	(2,119)	(2,014)
5. 2008	XXX	XXX	XXX	172,688	160,716	162,857	155,689	155,308	153,077	153,493	415	(1,815)
6. 2009	XXX	XXX	XXX	XXX	158,018	160,076	153,828	148,108	148,409	148,812	403	704
7. 2010	XXX	XXX	XXX	XXX	XXX	172,865	182,477	166,822	166,284	163,300	(2,984)	(3,522)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	168,270	162,754	160,933	159,281	(1,651)	(3,473)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,933	139,188	128,973	(10,215)	(20,960)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,476	151,955	6,480	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,571	XXX	XXX
										12. Totals	(12,288)	(35,221)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	151,555	150,059	152,557	166,914	165,977	169,114	176,917	180,113	178,426	176,962	(1,464)	(3,150)
2. 2005		3	3	3	3	3						
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX	2	3	2				(2)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(1,464)	(3,152)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	193,072	218,575	234,072	270,510	305,618	327,896	319,509	345,310	352,690	380,268	27,578	34,958
2. 2005	657,067	647,612	611,467	635,870	634,003	631,380	631,449	621,276	617,392	616,038	(1,353)	(5,238)
3. 2006	XXX	259,285	283,335	278,154	283,875	289,527	289,724	292,345	287,019	284,657	(2,362)	(7,689)
4. 2007	XXX	XXX	319,474	309,548	297,251	293,894	300,188	301,313	298,580	295,294	(3,287)	(6,020)
5. 2008	XXX	XXX	XXX	394,324	395,104	379,767	388,956	381,371	381,439	379,177	(2,263)	(2,194)
6. 2009	XXX	XXX	XXX	XXX	375,743	386,321	378,782	378,158	376,513	373,239	(3,274)	(4,919)
7. 2010	XXX	XXX	XXX	XXX	XXX	392,092	420,605	409,868	399,898	402,430	2,531	(7,438)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	448,514	447,406	439,954	445,122	5,169	(2,283)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316,818	331,328	323,818	(7,510)	7,000
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,145	292,709	6,563	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326,159	XXX	XXX
										12. Totals	21,793	6,177

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	1,978	2,019	2,040	1,472	422	386	(7)	(73)	(96)	5	102	79
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	102	79

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	7,528	7,815	6,604	6,663	6,097	5,629	6,780	8,217	7,961	7,642	(319)	(574)
2. 2005	3,125	2,827	2,768	2,731	2,731	2,729	2,729	2,727	2,727	2,727		(1)
3. 2006	XXX	1,816	1,852	1,848	1,816	1,798	1,792	1,794	1,794	1,794		
4. 2007	XXX	XXX	2,124	2,283	2,267	2,251	2,280	2,271	2,269	2,283	14	12
5. 2008	XXX	XXX	XXX	16,829	13,506	12,818	12,217	11,990	11,975	11,995	20	6
6. 2009	XXX	XXX	XXX	XXX	1,790	1,783	1,799	1,783	1,780	1,815	36	32
7. 2010	XXX	XXX	XXX	XXX	XXX	2,231	2,138	2,197	2,198	2,224	26	26
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,813	1,649	1,663	1,700	36	51
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,166	2,060	2,089	29	(77)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,882	1,785	(96)	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,158	XXX	XXX
										12. Totals	(254)	(525)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	401,759	432,863	521,375	552,382	729,313	837,862	906,347	984,484	1,065,063	1,119,912	54,849	135,428
2. 2005	64,061	53,801	48,960	53,635	53,284	51,901	50,665	52,181	50,245	50,124	(121)	(2,057)
3. 2006	XXX	49,720	52,014	59,953	57,719	56,922	57,291	57,973	54,780	53,867	(913)	(4,106)
4. 2007	XXX	XXX	50,581	63,264	60,077	55,519	54,674	55,442	53,366	53,119	(247)	(2,323)
5. 2008	XXX	XXX	XXX	215,498	193,281	180,556	178,688	178,645	182,704	180,137	(2,567)	1,492
6. 2009	XXX	XXX	XXX	XXX	157,234	146,587	140,859	144,174	142,219	143,233	1,014	(941)
7. 2010	XXX	XXX	XXX	XXX	XXX	161,336	152,486	142,640	141,605	134,383	(7,222)	(8,257)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	176,639	178,074	165,579	179,101	13,522	1,028
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,050	173,286	158,287	(14,998)	(10,763)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,840	171,948	1,108	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	190,335	XXX	XXX
										12. Totals	44,425	109,500

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior												
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,141	32,447	29,643	(2,804)	(4,498)
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,410	84,739	329	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92,891	XXX	XXX
										4. Totals	(2,475)	(4,498)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,686	78,968	52,341	(26,627)	(64,346)
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,696,577	3,675,266	(21,311)	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,100,975	XXX	XXX
										4. Totals	(47,938)	(64,346)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257	(527)	(538)	(11)	(795)
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64	136	72	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42	XXX	XXX
										4. Totals	61	(795)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	234	234		1
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		1

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	324	581	694	697	893	704	677	757	754	714	(40)	(43)
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(40)	(43)

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	9,987	10,611	10,885	10,966	11,213	9,514	9,331	9,973	10,243	10,219	(24)	246
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX		(84)	(84)	(84)		
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(24)	246

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,293	2,672	643	503	503	503	508	508	508	508		
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014	11 One Year	12 Two Year
1. Prior	1,490,441	1,556,469	1,555,424	1,557,070	1,551,958	1,534,747	1,550,668	1,572,456	1,671,090	1,714,231	43,141	141,775
2. 2005	1,645	1,642	1,708	2,970	3,777	3,642	3,530	3,606	3,549	3,510	(39)	(96)
3. 2006	XXX	1,367	1,361	1,621	1,688	1,348	1,584	1,691	1,599	1,546	(54)	(146)
4. 2007	XXX	XXX	1,034	897	1,398	1,253	1,409	1,448	1,181	1,119	(62)	(329)
5. 2008	XXX	XXX	XXX	1,012	1,105	852	1,137	1,061	808	709	(99)	(353)
6. 2009	XXX	XXX	XXX	XXX	553	2,027	2,265	2,240	1,929	1,960	30	(280)
7. 2010	XXX	XXX	XXX	XXX	XXX	705	1,020	814	613	745	132	(69)
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	895	666	643	800	157	134
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	634	627	488	(139)	(146)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	622	699	77	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	454	XXX	XXX
										12. Totals	43,145	140,489

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX		3	3		3
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3)	(3)		XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		3

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014		
1. Prior	000	201,587	324,115	397,104	441,874	472,611	576,555	610,245	627,244	637,674	131	83
2. 2005	3,260,587	4,853,873	5,175,661	5,361,865	5,424,593	5,448,844	5,459,655	5,470,603	5,484,499	5,487,306	957,251	311,770
3. 2006	XXX	2,011,007	2,671,668	2,775,858	2,836,798	2,868,241	2,883,226	2,890,976	2,894,183	2,895,748	549,994	247,498
4. 2007	XXX	XXX	2,265,303	2,999,812	3,075,041	3,128,877	3,144,799	3,160,992	3,168,885	3,173,099	526,474	276,007
5. 2008	XXX	XXX	XXX	3,516,896	4,534,387	4,669,064	4,741,759	4,772,482	4,781,288	4,789,281	893,703	430,875
6. 2009	XXX	XXX	XXX	XXX	3,150,775	3,990,838	4,091,584	4,139,102	4,166,857	4,189,818	715,553	334,128
7. 2010	XXX	XXX	XXX	XXX	XXX	3,141,228	3,977,247	4,078,047	4,126,068	4,153,770	683,993	333,321
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	4,162,790	4,891,179	4,993,168	5,037,205	855,815	398,219
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,901,693	3,534,483	3,664,609	679,646	343,622
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,285,284	2,872,525	457,528	272,797
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,751,660	473,418	276,285

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	1,699,173	2,701,751	3,297,034	3,639,842	3,818,108	3,941,829	4,030,641	4,086,871	4,128,945	184	162
2. 2005	2,472,626	4,073,390	4,836,260	5,289,080	5,546,680	5,664,653	5,719,164	5,751,701	5,768,693	5,778,877	1,145,298	950,873
3. 2006	XXX	2,487,878	4,144,186	4,918,357	5,372,817	5,630,715	5,753,376	5,811,175	5,839,597	5,854,628	1,137,381	932,581
4. 2007	XXX	XXX	2,575,978	4,333,949	5,111,306	5,605,462	5,872,563	5,992,407	6,052,524	6,084,252	1,155,304	958,899
5. 2008	XXX	XXX	XXX	2,458,567	4,222,661	4,973,597	5,413,280	5,669,106	5,789,063	5,859,440	1,083,483	857,358
6. 2009	XXX	XXX	XXX	XXX	2,580,893	4,367,102	5,097,678	5,599,772	5,856,750	6,019,623	1,096,373	885,277
7. 2010	XXX	XXX	XXX	XXX	XXX	2,726,126	4,406,204	5,241,451	5,728,980	6,021,596	1,097,975	898,774
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	2,507,689	4,318,027	5,151,502	5,659,732	1,064,997	876,162
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,721,811	4,511,252	5,361,855	1,066,108	880,279
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774,653	4,705,198	1,045,849	869,150
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,976,028	877,791	864,176

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	107,854	184,389	230,609	252,365	266,612	275,213	280,826	284,062	285,341	11	4
2. 2005	63,104	117,097	155,563	185,814	205,130	213,713	217,911	219,506	219,782	219,943	25,295	17,227
3. 2006	XXX	56,327	104,418	141,880	179,848	194,150	205,061	208,462	211,831	212,922	22,311	14,938
4. 2007	XXX	XXX	47,708	95,519	129,344	155,675	170,445	179,138	182,854	185,174	19,864	13,131
5. 2008	XXX	XXX	XXX	39,681	77,218	98,800	122,792	136,606	144,253	149,356	16,115	9,899
6. 2009	XXX	XXX	XXX	XXX	41,379	75,302	97,165	118,759	130,782	139,749	14,346	9,133
7. 2010	XXX	XXX	XXX	XXX	XXX	46,431	90,012	114,273	136,890	148,827	15,598	9,297
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	46,838	83,550	106,591	129,128	14,186	8,725
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,367	69,497	87,537	13,677	6,931
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,431	80,015	14,393	8,065
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,520	10,518	8,619

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	9,176	18,963	35,878	42,553	52,372	59,545	68,372	74,627	83,404	6	75
2. 2005		3	3	3	3	3						
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							3
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	92,974	143,188	187,590	218,951	235,301	249,676	259,971	272,592	291,122	89	101
2. 2005	287,220	511,615	555,161	589,605	605,249	612,962	604,407	610,428	610,800	611,294	45,142	23,325
3. 2006	XXX	164,094	225,384	241,856	255,573	265,214	273,140	275,420	277,042	277,766	28,111	16,616
4. 2007	XXX	XXX	186,332	245,391	257,680	269,409	277,914	282,024	284,254	287,918	27,063	18,101
5. 2008	XXX	XXX	XXX	230,350	322,285	339,996	352,376	358,043	360,668	363,162	37,555	23,023
6. 2009	XXX	XXX	XXX	XXX	243,035	317,683	331,771	342,422	350,922	354,112	42,399	24,402
7. 2010	XXX	XXX	XXX	XXX	XXX	253,583	344,474	361,350	369,302	374,322	43,135	25,915
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	322,194	386,138	398,220	406,483	53,266	28,892
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,651	273,611	285,874	37,386	24,129
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,307	246,122	30,206	22,449
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232,867	30,447	23,183

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1	2	3	4	5	6	7	8	9	10	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014		
1. Prior	000	(158)	290	314	(85)	(88)	(96)	(145)	(145)	(44)		
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior	000											
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	1,287	1,821	2,381	2,509	2,509	2,930	3,346	3,804	3,729	XXX	XXX
2. 2005	2,276	2,734	2,734	2,727	2,727	2,727	2,727	2,727	2,727	2,727	XXX	XXX
3. 2006	XXX	1,457	1,796	1,800	1,800	1,794	1,794	1,794	1,794	1,794	XXX	XXX
4. 2007	XXX	XXX	1,600	2,242	2,236	2,239	2,269	2,269	2,269	2,269	XXX	XXX
5. 2008	XXX	XXX	XXX	11,799	13,167	12,683	12,195	11,973	11,971	11,972	XXX	XXX
6. 2009	XXX	XXX	XXX	XXX	1,509	1,768	1,777	1,779	1,779	1,779	XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX	1,968	2,153	2,172	2,177	2,177	XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,558	1,638	1,640	1,640	XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,856	2,029	2,029	XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,510	1,719	XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,652	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	65,906	142,648	231,120	288,179	352,721	407,691	483,601	563,973	631,778	139	180
2. 2005	4,788	16,620	27,001	39,024	43,649	47,359	47,814	48,022	48,914	48,926	1,100	5,526
3. 2006	XXX	3,722	15,171	34,979	44,155	50,037	52,604	52,914	53,003	53,045	1,140	3,417
4. 2007	XXX	XXX	7,340	19,902	36,986	43,596	47,322	49,199	50,380	51,549	1,070	1,973
5. 2008	XXX	XXX	XXX	14,531	52,564	98,263	131,848	157,548	168,752	173,171	1,141	1,326
6. 2009	XXX	XXX	XXX	XXX	7,497	35,379	67,998	104,743	123,384	130,536	1,004	1,027
7. 2010	XXX	XXX	XXX	XXX	XXX	12,238	40,202	66,559	86,517	106,435	825	1,110
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	16,720	54,520	91,869	130,650	742	839
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,472	53,006	83,847	589	732
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,209	38,645	468	649
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,590	266	503

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2005												
3. 2006	XXX											
4. 2007	XXX	XXX										
5. 2008	XXX	XXX	XXX									
6. 2009	XXX	XXX	XXX	XXX								
7. 2010	XXX	XXX	XXX	XXX	XXX							
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	19,966	20,962	XXX	XXX
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,407	80,866	XXX	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76,494	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	60,296	48,912	1,420	4,670
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,534,609	3,656,124	2,851,548	777,349
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,957,077	2,965,208	787,180

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(627)	(623)	XXX	XXX
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	132	XXX	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1	1	XXX	XXX
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2005											XXX	XXX
3. 2006	XXX										XXX	XXX
4. 2007	XXX	XXX									XXX	XXX
5. 2008	XXX	XXX	XXX								XXX	XXX
6. 2009	XXX	XXX	XXX	XXX							XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014		
1. Prior	000	269	282	294	344	348	357	365	368	370	XXX	XXX
2. 2005											XXX	XXX
3. 2006	XXX										XXX	XXX
4. 2007	XXX	XXX									XXX	XXX
5. 2008	XXX	XXX	XXX								XXX	XXX
6. 2009	XXX	XXX	XXX	XXX							XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	1,115	2,379	2,772	3,104	3,396	4,215	4,765	5,085	5,242	XXX	XXX
2. 2005											XXX	XXX
3. 2006	XXX										XXX	XXX
4. 2007	XXX	XXX									XXX	XXX
5. 2008	XXX	XXX	XXX								XXX	XXX
6. 2009	XXX	XXX	XXX	XXX							XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX		(84)	(84)	(84)	XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	(248)	423	503	503	503	508	508	508	508	XXX	XXX
2. 2005											XXX	XXX
3. 2006	XXX										XXX	XXX
4. 2007	XXX	XXX									XXX	XXX
5. 2008	XXX	XXX	XXX								XXX	XXX
6. 2009	XXX	XXX	XXX	XXX							XXX	XXX
7. 2010	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014		
1. Prior	000	93,162	189,102	270,381	313,805	387,187	433,680	501,735	583,488	680,092	10	110
2. 2005	127	372	719	1,974	2,188	3,290	3,324	3,417	3,417	3,417	87	94
3. 2006	XXX	189	412	825	900	914	1,357	1,383	1,402	1,401	71	44
4. 2007	XXX	XXX	124	150	176	751	759	759	760	761	41	22
5. 2008	XXX	XXX	XXX	201	217	241	256	294	298	298	48	22
6. 2009	XXX	XXX	XXX	XXX	102	321	1,454	1,455	1,461	1,461	38	23
7. 2010	XXX	XXX	XXX	XXX	XXX	36	50	50	56	62	18	16
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	157	227	229	229	18	12
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	25	53	16	3
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	113	17	7
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	8	5

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000												
2. 2005													
3. 2006	XXX												
4. 2007	XXX	XXX											
5. 2008	XXX	XXX	XXX										
6. 2009	XXX	XXX	XXX	XXX									
7. 2010	XXX	XXX	XXX	XXX	XXX								
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				

NONE

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX	
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX	
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	3	3			
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3)	(3)		18	
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	183,863	88,776	62,992	38,701	55,755	150,509	90,950	81,909	73,534	57,047
2. 2005	1,707,398	451,784	155,956	95,417	59,505	45,891	41,157	20,898	7,306	5,692
3. 2006	XXX	429,169	141,908	76,626	52,360	9,784	6,492	8,173	2,151	455
4. 2007	XXX	XXX	557,374	199,232	84,673	22,148	16,030	14,582	6,502	2,408
5. 2008	XXX	XXX	XXX	814,459	140,454	47,999	30,659	17,159	8,065	5,867
6. 2009	XXX	XXX	XXX	XXX	638,517	144,669	56,963	30,687	20,719	11,426
7. 2010	XXX	XXX	XXX	XXX	XXX	693,171	153,400	52,015	30,722	19,022
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	706,811	143,819	55,304	33,844
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432,720	159,877	82,571
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	403,129	140,620
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	489,759

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	926,579	488,887	345,718	261,871	241,873	197,725	130,977	3,566	(22,181)	(204,958)
2. 2005	827,654	413,863	145,139	101,026	77,173	51,269	39,530	24,094	13,686	18,445
3. 2006	XXX	670,804	379,374	223,212	148,980	58,509	47,713	50,904	23,556	16,836
4. 2007	XXX	XXX	688,606	364,199	223,924	112,865	93,733	75,386	39,427	32,533
5. 2008	XXX	XXX	XXX	583,098	220,563	152,441	110,738	98,899	70,927	50,239
6. 2009	XXX	XXX	XXX	XXX	538,271	337,330	194,636	119,999	89,125	63,821
7. 2010	XXX	XXX	XXX	XXX	XXX	643,826	403,058	195,130	147,742	95,068
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	705,949	412,140	223,462	143,893
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	647,375	370,643	208,198
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	715,229	391,183
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	778,771

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	77,983	27,544	19,801	16,512	10,664	8,406	8,215	6,078	4,154	4,626
2. 2005	55,783	37,482	17,907	11,675	8,212	6,107	2,701	1,388	1,123	654
3. 2006	XXX	60,329	35,302	22,789	7,870	6,539	2,212	1,255	1,575	1,237
4. 2007	XXX	XXX	44,543	19,595	10,473	7,402	2,803	1,244	1,156	(113)
5. 2008	XXX	XXX	XXX	42,209	13,946	8,992	6,207	3,935	1,427	1,031
6. 2009	XXX	XXX	XXX	XXX	36,104	14,988	12,087	6,017	5,772	2,447
7. 2010	XXX	XXX	XXX	XXX	XXX	42,765	18,653	10,274	8,578	2,540
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	38,282	17,549	12,764	8,513
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,619	19,037	6,542
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,545	14,277
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,237

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	68,024	58,569	53,184	55,600	47,109	41,200	46,387	43,794	45,309	40,380
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX	1	1	1		
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	89,345	58,654	39,916	38,829	55,587	59,076	25,710	38,008	33,148	33,408
2. 2005	232,844	100,570	32,679	28,990	19,031	11,556	20,437	9,554	5,871	4,388
3. 2006	XXX	48,557	39,411	20,114	13,108	12,638	10,241	11,597	6,717	4,763
4. 2007	XXX	XXX	81,274	46,604	20,665	12,016	13,964	14,577	10,112	5,558
5. 2008	XXX	XXX	XXX	93,781	51,450	21,993	24,565	15,261	13,095	11,432
6. 2009	XXX	XXX	XXX	XXX	81,785	42,628	25,596	20,332	16,725	15,194
7. 2010	XXX	XXX	XXX	XXX	XXX	90,221	52,306	31,488	21,934	23,444
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	79,022	37,509	23,838	26,666
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,024	37,225	23,000
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,215	24,840
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,538

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	238	124	78	98	52	24	31	26	16	16
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	2,617	2,275	1,487	1,259	1,225	1,067	1,582	2,059	1,772	1,652
2. 2005	679	93	34	4	5	2	2	1		
3. 2006	XXX	203	56	48	16	5	(1)			
4. 2007	XXX	XXX	220	41	30	12	11	2		14
5. 2008	XXX	XXX	XXX	4,580	336	110	(1)	16	4	23
6. 2009	XXX	XXX	XXX	XXX	200	16	22	4	1	36
7. 2010	XXX	XXX	XXX	XXX	XXX	162	(15)	25	21	47
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	220	4	22	60
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215	30	60
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128	61
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	385

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	229,770	188,582	184,427	167,091	286,027	324,427	344,099	339,124	287,560	312,658
2. 2005	48,657	24,026	13,228	10,243	7,107	3,563	2,091	3,195	997	594
3. 2006	XXX	31,779	20,448	16,849	9,395	4,881	4,067	4,608	1,582	337
4. 2007	XXX	XXX	31,751	27,842	15,993	7,186	4,161	4,629	1,732	1,246
5. 2008	XXX	XXX	XXX	165,762	94,534	52,201	27,815	13,677	10,833	5,115
6. 2009	XXX	XXX	XXX	XXX	122,174	73,997	43,986	24,080	12,824	7,235
7. 2010	XXX	XXX	XXX	XXX	XXX	129,931	82,591	52,112	29,826	11,488
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	131,980	92,637	51,985	37,352
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,453	92,234	49,784
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,562	88,053
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140,925

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,586	8,485	5,412
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,183	2,691
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,397

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(201,978)	(11,276)	(16,911)
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(170,640)	7,826
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(243,812)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	21	7
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232	232
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	162	156	195	191	260	168	152	186	183	163
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	2,206	1,867	1,374	1,451	1,335	820	437	544	630	744
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	1,643	1,460	104							
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	1,028,794	999,386	873,329	822,305	779,145	699,366	662,276	619,012	634,609	607,625
2. 2005	1,280	747	542	528	511	302	196	188	131	93
3. 2006	XXX	936	643	727	677	321	228	217	198	141
4. 2007	XXX	XXX	870	702	661	453	626	659	394	337
5. 2008	XXX	XXX	XXX	780	686	610	850	768	510	402
6. 2009	XXX	XXX	XXX	XXX	375	754	810	769	468	499
7. 2010	XXX	XXX	XXX	XXX	XXX	645	918	722	551	683
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	619	432	414	571
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	609	602	435
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	454
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	270

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	71,253	13,545	11,316	9,970	9,526	9,420	9,256	9,293	9,408	9,539
2. 2005	747,088	943,168	951,407	954,829	956,102	956,514	956,706	956,969	957,209	957,251
3. 2006	XXX	470,313	544,249	547,396	548,741	549,455	549,748	549,892	549,958	549,994
4. 2007	XXX	XXX	456,291	521,202	524,134	525,436	526,013	526,299	526,418	526,474
5. 2008	XXX	XXX	XXX	786,112	884,742	890,592	892,430	893,168	893,533	893,703
6. 2009	XXX	XXX	XXX	XXX	621,054	709,951	713,517	714,730	715,261	715,553
7. 2010	XXX	XXX	XXX	XXX	XXX	601,323	678,821	682,243	683,484	683,993
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	788,316	851,541	854,631	855,815
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	610,975	675,850	679,646
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	415,944	457,528
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	473,418

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	10,858	6,267	3,718	2,289	1,561	1,170	876	714	551	476
2. 2005	166,315	14,872	17,949	5,845	3,326	2,679	2,344	2,888	199	128
3. 2006	XXX	49,536	4,881	2,481	1,308	671	412	263	169	117
4. 2007	XXX	XXX	54,093	5,280	2,807	1,552	806	413	248	184
5. 2008	XXX	XXX	XXX	60,005	5,999	4,077	1,913	739	431	289
6. 2009	XXX	XXX	XXX	XXX	45,246	4,570	2,440	1,347	786	466
7. 2010	XXX	XXX	XXX	XXX	XXX	36,058	4,092	2,382	1,345	760
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	30,667	4,162	2,390	1,305
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,231	4,942	3,116
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,145	3,939
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,307

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	53,205	4,905	2,413	1,452	1,326	1,377	1,512	1,624	1,760	1,899
2. 2005	1,162,594	1,258,246	1,265,627	1,267,714	1,268,431	1,268,774	1,268,876	1,269,083	1,269,133	1,269,150
3. 2006	XXX	732,116	792,718	795,530	796,603	797,218	797,457	797,541	797,582	797,609
4. 2007	XXX	XXX	750,754	797,589	800,841	802,002	802,393	802,548	802,628	802,665
5. 2008	XXX	XXX	XXX	1,233,272	1,316,043	1,322,401	1,323,846	1,324,425	1,324,748	1,324,867
6. 2009	XXX	XXX	XXX	XXX	955,690	1,044,471	1,048,515	1,049,528	1,049,967	1,050,147
7. 2010	XXX	XXX	XXX	XXX	XXX	935,407	1,012,112	1,016,371	1,017,607	1,018,074
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,180,637	1,250,432	1,254,255	1,255,339
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955,179	1,021,884	1,026,384
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	692,271	734,264
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	773,010

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	490,502	255,040	223,150	209,680	203,671	201,247	200,396	200,296	200,442	200,626
2. 2005	853,674	1,087,945	1,120,359	1,134,110	1,140,539	1,143,194	1,144,374	1,144,883	1,145,148	1,145,298
3. 2006	XXX	849,740	1,081,386	1,113,540	1,126,586	1,132,852	1,135,457	1,136,575	1,137,150	1,137,381
4. 2007	XXX	XXX	856,672	1,098,420	1,130,942	1,144,537	1,150,862	1,153,530	1,154,800	1,155,304
5. 2008	XXX	XXX	XXX	786,959	1,030,288	1,060,599	1,073,480	1,079,737	1,082,329	1,083,483
6. 2009	XXX	XXX	XXX	XXX	820,586	1,043,262	1,073,786	1,087,690	1,093,835	1,096,373
7. 2010	XXX	XXX	XXX	XXX	XXX	841,542	1,046,562	1,078,860	1,091,913	1,097,975
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	821,860	1,022,635	1,052,185	1,064,997
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	844,097	1,036,829	1,066,108
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	843,153	1,045,849
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	877,791

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	121,967	64,921	35,423	19,600	11,624	7,434	5,266	3,965	3,059	2,739
2. 2005	250,501	55,354	27,698	14,062	6,730	3,293	1,750	980	562	357
3. 2006	XXX	253,579	54,177	26,842	13,603	6,337	3,078	1,660	855	502
4. 2007	XXX	XXX	269,208	55,080	27,718	13,510	6,371	3,359	1,618	939
5. 2008	XXX	XXX	XXX	273,529	52,445	25,759	12,643	6,298	3,158	1,746
6. 2009	XXX	XXX	XXX	XXX	258,991	52,976	25,450	13,757	8,882	7,620
7. 2010	XXX	XXX	XXX	XXX	XXX	232,958	51,788	27,070	16,500	11,357
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	202,445	52,334	27,437	15,576
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	214,489	49,856	25,143
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,709	49,742
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	223,280

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	102,971	12,778	4,238	1,847	1,194	996	997	981	1,015	1,041
2. 2005	1,991,296	2,085,667	2,093,219	2,095,446	2,096,131	2,096,355	2,096,450	2,096,494	2,096,512	2,096,528
3. 2006	XXX	1,966,738	2,059,690	2,067,128	2,069,474	2,070,087	2,070,311	2,070,403	2,070,449	2,070,464
4. 2007	XXX	XXX	2,014,151	2,103,669	2,111,994	2,114,089	2,114,767	2,115,014	2,115,098	2,115,142
5. 2008	XXX	XXX	XXX	1,837,165	1,931,564	1,938,883	1,941,296	1,942,156	1,942,471	1,942,587
6. 2009	XXX	XXX	XXX	XXX	1,902,447	1,977,869	1,985,571	1,988,123	1,988,935	1,989,270
7. 2010	XXX	XXX	XXX	XXX	XXX	1,928,686	1,997,301	2,005,102	2,007,334	2,008,106
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,851,341	1,946,890	1,954,441	1,956,735
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,350	1,964,341	1,971,530
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,393	1,964,741
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,965,247

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	16,626	10,813	9,742	9,294	9,028	8,906	8,861	8,858	8,860	8,871
2. 2005	18,108	23,407	24,346	24,819	25,086	25,206	25,258	25,278	25,287	25,295
3. 2006	XXX	15,895	20,610	21,502	21,911	22,127	22,227	22,273	22,299	22,311
4. 2007	XXX	XXX	13,859	18,340	19,133	19,497	19,695	19,796	19,837	19,864
5. 2008	XXX	XXX	XXX	11,014	14,764	15,487	15,825	15,990	16,078	16,115
6. 2009	XXX	XXX	XXX	XXX	9,564	13,086	13,782	14,089	14,261	14,346
7. 2010	XXX	XXX	XXX	XXX	XXX	9,989	14,269	15,007	15,398	15,598
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	9,912	13,257	13,884	14,186
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,886	13,187	13,677
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,226	14,393
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,518

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	4,496	2,588	1,457	804	435	267	171	104	64	50
2. 2005	5,520	1,748	1,007	559	298	153	78	43	23	13
3. 2006	XXX	5,026	1,548	871	494	252	143	77	36	20
4. 2007	XXX	XXX	4,758	1,434	800	464	262	137	85	48
5. 2008	XXX	XXX	XXX	4,142	1,323	702	369	214	119	72
6. 2009	XXX	XXX	XXX	XXX	4,200	1,339	692	400	249	145
7. 2010	XXX	XXX	XXX	XXX	XXX	5,228	1,513	825	492	290
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	4,101	1,276	779	464
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,844	923	539
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,363	1,000
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,191

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	3,434	469	186	132	98	100	100	103	103	104
2. 2005	39,542	42,211	42,436	42,496	42,521	42,531	42,535	42,535	42,535	42,535
3. 2006	XXX	34,743	36,978	37,178	37,247	37,260	37,266	37,268	37,269	37,269
4. 2007	XXX	XXX	30,583	32,798	32,966	33,028	33,037	33,039	33,042	33,043
5. 2008	XXX	XXX	XXX	23,917	25,876	26,020	26,059	26,076	26,083	26,086
6. 2009	XXX	XXX	XXX	XXX	21,744	23,378	23,556	23,599	23,618	23,624
7. 2010	XXX	XXX	XXX	XXX	XXX	22,911	24,896	25,078	25,152	25,185
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	21,550	23,135	23,322	23,375
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,875	21,043	21,147
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,161	23,458
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,328

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	7,502	7,676	7,836	7,962	8,029	8,115	8,184	8,250	8,269	8,275
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	1,932	1,781	1,731	1,669	1,602	1,445	1,387	1,363	1,207	1,145
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX	2	2	3		
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	1,823	1,942	2,083	2,219	2,311	2,360	2,423	2,439	2,489	2,508
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX	3	3	3	3	3
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	8,102	2,675	2,276	2,152	2,059	2,051	2,073	2,114	2,166	2,255
2. 2005	32,563	43,528	44,332	44,839	45,023	45,064	45,092	45,124	45,136	45,142
3. 2006	XXX	22,567	27,369	27,736	27,919	28,005	28,065	28,097	28,108	28,111
4. 2007	XXX	XXX	22,227	26,333	26,681	26,880	26,978	27,026	27,043	27,063
5. 2008	XXX	XXX	XXX	31,376	36,828	37,208	37,394	37,487	37,537	37,555
6. 2009	XXX	XXX	XXX	XXX	34,899	41,665	42,060	42,246	42,360	42,399
7. 2010	XXX	XXX	XXX	XXX	XXX	34,768	42,270	42,798	43,032	43,135
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	47,758	52,690	53,086	53,266
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,899	37,075	37,386
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,924	30,206
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,447

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	2,500	1,412	915	592	423	345	325	331	330	426
2. 2005	12,541	1,556	1,689	574	241	183	117	105	15	9
3. 2006	XXX	4,103	750	477	274	151	87	52	25	23
4. 2007	XXX	XXX	4,130	741	463	250	126	70	47	24
5. 2008	XXX	XXX	XXX	4,439	659	412	229	126	74	41
6. 2009	XXX	XXX	XXX	XXX	3,890	683	434	228	113	62
7. 2010	XXX	XXX	XXX	XXX	XXX	3,472	670	405	205	99
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	2,833	710	439	248
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,710	593	421
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,723	654
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,667

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	4,838	828	586	550	605	688	782	917	1,027	1,313
2. 2005	60,344	67,175	68,032	68,322	68,395	68,419	68,437	68,470	68,475	68,476
3. 2006	XXX	39,850	44,173	44,528	44,649	44,701	44,728	44,735	44,743	44,750
4. 2007	XXX	XXX	41,073	44,696	44,995	45,110	45,153	45,168	45,179	45,188
5. 2008	XXX	XXX	XXX	55,081	60,015	60,416	60,554	60,591	60,609	60,619
6. 2009	XXX	XXX	XXX	XXX	58,889	66,224	66,668	66,810	66,842	66,863
7. 2010	XXX	XXX	XXX	XXX	XXX	60,155	68,335	68,923	69,092	69,149
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	75,641	81,797	82,285	82,406
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,433	61,491	61,936
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,610	53,309
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,297

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	444	446	446	447	447	447	447	447	447	447
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	4	2	2	1			1	1	1	1
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	19	19	19	33	33	33	34	34	34	34
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	4,017	3,745	3,742	3,771	3,805	3,846	3,936	4,220	4,371	4,510
2. 2005	643	866	966	1,037	1,074	1,090	1,097	1,098	1,100	1,100
3. 2006	XXX	621	896	994	1,071	1,110	1,129	1,136	1,139	1,140
4. 2007	XXX	XXX	598	839	966	1,016	1,039	1,054	1,064	1,070
5. 2008	XXX	XXX	XXX	551	781	929	1,032	1,094	1,127	1,141
6. 2009	XXX	XXX	XXX	XXX	464	681	794	914	980	1,004
7. 2010	XXX	XXX	XXX	XXX	XXX	365	564	679	759	825
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	376	567	651	742
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353	505	589
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	334	468
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	266

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	2,876	2,672	2,475	2,345	2,266	2,171	2,205	2,052	2,119	1,953
2. 2005	633	256	200	122	56	36	21	15	12	10
3. 2006	XXX	460	277	207	125	66	37	22	18	13
4. 2007	XXX	XXX	451	281	201	124	58	32	26	14
5. 2008	XXX	XXX	XXX	433	380	296	178	91	49	31
6. 2009	XXX	XXX	XXX	XXX	412	312	234	124	69	38
7. 2010	XXX	XXX	XXX	XXX	XXX	350	275	218	155	93
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	292	228	182	109
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	308	217	177
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	269	211
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	271

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	5,085	4,967	5,134	5,411	5,644	5,894	6,255	6,651	7,037	7,190
2. 2005	5,938	6,325	6,498	6,570	6,606	6,621	6,626	6,631	6,635	6,636
3. 2006	XXX	3,884	4,298	4,434	4,520	4,552	4,562	4,565	4,567	4,570
4. 2007	XXX	XXX	2,398	2,750	2,939	3,003	3,026	3,040	3,053	3,056
5. 2008	XXX	XXX	XXX	1,641	2,114	2,321	2,429	2,469	2,490	2,498
6. 2009	XXX	XXX	XXX	XXX	1,354	1,717	1,884	2,003	2,049	2,069
7. 2010	XXX	XXX	XXX	XXX	XXX	1,330	1,676	1,878	1,967	2,028
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,102	1,470	1,610	1,690
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,075	1,355	1,498
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,020	1,328
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,040

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	2,411	2,422	2,464	2,488	2,511	2,534	2,563	2,603	2,615	2,625
2. 2005	40	63	72	78	80	83	85	87	87	87
3. 2006	XXX	42	56	62	66	66	70	70	71	71
4. 2007	XXX	XXX	32	37	38	40	41	41	41	41
5. 2008	XXX	XXX	XXX	37	44	46	46	48	48	48
6. 2009	XXX	XXX	XXX	XXX	26	33	37	37	38	38
7. 2010	XXX	XXX	XXX	XXX	XXX	11	17	17	18	18
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	15	17	18	18
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	16
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	17
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	1,857	1,861	1,833	1,774	1,751	1,685	1,635	1,625	1,648	1,597
2. 2005	30	18	10	4	5	2	2			
3. 2006	XXX	18	10	4	4	4		1		2
4. 2007	XXX	XXX	4	4	6	5	3	2	2	2
5. 2008	XXX	XXX	XXX	7	2	1	2			1
6. 2009	XXX	XXX	XXX	XXX	8	4		1		
7. 2010	XXX	XXX	XXX	XXX	XXX	6	4	3	1	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	2	4	1	1
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	2,738	2,892	3,029	3,207	3,320	3,413	3,479	3,661	3,778	3,847
2. 2005	130	165	172	176	177	178	180	180	181	181
3. 2006	XXX	91	106	108	111	111	113	114	115	117
4. 2007	XXX	XXX	52	59	64	65	65	65	65	65
5. 2008	XXX	XXX	XXX	56	65	67	68	70	70	71
6. 2009	XXX	XXX	XXX	XXX	53	60	61	61	61	61
7. 2010	XXX	XXX	XXX	XXX	XXX	25	32	33	34	34
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	26	31	31	31
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	18	19
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	28
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81	81	81
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

NONE

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92	76	76
2. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	18
3. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior	(536)	236	(245)	32	187	511	123	335	8	2	2
2. 2005	415,943	414,586	414,626	414,607	414,601	414,596	414,599	414,598	414,598	414,598	
3. 2006	XXX	408,168	406,851	406,886	406,880	406,880	406,876	406,875	406,873	406,873	
4. 2007	XXX	XXX	374,800	372,956	372,987	372,977	372,970	372,968	372,965	372,965	
5. 2008	XXX	XXX	XXX	325,136	323,059	323,052	323,041	323,038	323,035	323,035	
6. 2009	XXX	XXX	XXX	XXX	278,143	276,364	276,340	276,331	276,322	276,324	2
7. 2010	XXX	XXX	XXX	XXX	XXX	253,190	251,207	251,188	251,174	251,175	1
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	237,008	235,265	235,252	235,245	(7)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	219,650	218,554	218,477	(77)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	225,087	223,555	(1,532)
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	238,967	238,967
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237,356
13. Earned Premiums (Sch P-Pt. 1)	415,407	407,047	373,278	323,340	276,273	251,899	235,106	218,207	223,955	237,356	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005	3,054	3,054	3,054	3,054	3,054	3,054	3,054	3,054	3,054	3,054	
3. 2006	XXX	3,097	3,097	3,097	3,097	3,097	3,097	3,097	3,097	3,097	
4. 2007	XXX	XXX	3,433	3,433	3,433	3,433	3,433	3,433	3,433	3,433	
5. 2008	XXX	XXX	XXX	3,617	3,617	3,617	3,617	3,617	3,617	3,617	
6. 2009	XXX	XXX	XXX	XXX	3,667	3,667	3,667	3,667	3,667	3,667	
7. 2010	XXX	XXX	XXX	XXX	XXX	3,512	3,512	3,512	3,512	3,512	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	3,456	3,456	3,456	3,456	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,470	3,470	3,470	
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,648	3,648	
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,764	4,764
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,764
13. Earned Premiums (Sch P-Pt. 1)	3,054	3,097	3,433	3,617	3,667	3,512	3,456	3,470	3,648	4,764	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior	780	(226)	167	(48)	(217)	99	12	76	(15)	1	1
2. 2005	(325)	(325)	(323)	(357)	(354)	(353)	(353)	(353)	(350)	(349)	1
3. 2006	XXX	7	7	(46)	(42)	(38)	(39)	(39)	(39)	(38)	1
4. 2007	XXX	XXX	68	68	74	80	79	79	79	79	
5. 2008	XXX	XXX	XXX	114	114	123	121	120	120	120	
6. 2009	XXX	XXX	XXX	XXX	14	14	11	10	9	9	
7. 2010	XXX	XXX	XXX	XXX	XXX	12	12	10	9	9	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	14	14	12	12	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	18	18	
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	12	
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	793	793
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	796
13. Earned Premiums (Sch P-Pt. 1)	455	(219)	237	(21)	(190)	130	18	90	(4)	796	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005											
3. 2006	XXX										
4. 2007	XXX	XXX									
5. 2008	XXX	XXX									
6. 2009	XXX	XXX									
7. 2010	XXX	XXX									
8. 2011	XXX	XXX									
9. 2012	XXX	XXX									
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior	(806)	(53)	(66)	(13)	(11)		(1)	(1)			
2. 2005	617,015	616,084	616,094	616,089	616,085	616,085	616,083	616,082	616,082	616,082	
3. 2006	XXX	634,885	633,998	633,981	633,974	633,974	633,968	633,967	633,967	633,967	
4. 2007	XXX	XXX	618,396	617,517	617,503	617,502	617,495	617,494	617,494	617,494	
5. 2008	XXX	XXX	XXX	621,531	620,813	620,802	620,791	620,788	620,787	620,787	
6. 2009	XXX	XXX	XXX	XXX	640,388	639,533	639,514	639,510	639,507	639,507	
7. 2010	XXX	XXX	XXX	XXX	XXX	646,001	645,473	645,466	645,460	645,460	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	655,740	655,265	655,244	655,241	(3)
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	662,987	662,589	662,546	(43)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	665,456	664,473	(983)
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	672,860	672,860
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	671,831
13. Earned Premiums (Sch P-Pt. 1)	616,209	633,901	617,453	620,617	639,635	645,133	655,167	662,494	665,027	671,831	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005	6,648	6,648	6,648	6,648	6,648	6,648	6,648	6,648	6,648	6,648	
3. 2006	XXX	18,829	18,829	18,829	18,829	18,829	18,829	18,829	18,829	18,829	
4. 2007	XXX	XXX	25,091	25,091	25,091	25,091	25,091	25,091	25,091	25,091	
5. 2008	XXX	XXX	XXX	18,583	18,583	18,583	18,583	18,583	18,583	18,583	
6. 2009	XXX	XXX	XXX	XXX	14,679	14,679	14,679	14,679	14,679	14,679	
7. 2010	XXX	XXX	XXX	XXX	XXX	11,850	11,850	11,850	11,850	11,850	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	9,159	9,159	9,159	9,159	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,495	8,495	8,495	
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,634	7,634	
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,335	6,335
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,335
13. Earned Premiums (Sch P-Pt. 1)	6,648	18,829	25,091	18,583	14,679	11,850	9,159	8,495	7,634	6,335	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior	2,186	(592)	5	(178)	2	39	2	30	(12)		
2. 2005	106,717	106,726	106,728	106,665	106,674	106,680	106,678	106,678	106,678	106,678	
3. 2006	XXX	111,382	111,381	111,361	111,367	111,382	111,380	111,379	111,379	111,379	
4. 2007	XXX	XXX	121,447	121,457	121,456	121,466	121,460	121,459	121,458	121,458	
5. 2008	XXX	XXX	XXX	224,033	224,020	224,022	224,018	224,015	224,014	224,014	
6. 2009	XXX	XXX	XXX	XXX	311,040	311,027	311,026	311,024	311,021	311,021	
7. 2010	XXX	XXX	XXX	XXX	XXX	299,691	299,684	299,683	299,681	299,681	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	294,621	294,620	294,619	294,619	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,295	290,296	290,296	
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,827	286,828	1
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	288,263	288,263
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	288,264
13. Earned Premiums (Sch P-Pt. 1)	108,903	110,799	121,453	223,782	311,043	299,750	294,602	290,316	286,808	288,264	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005	757	757	757	757	757	757	757	757	757	757	
3. 2006	XXX	(372)	(372)	(372)	(372)	(372)	(372)	(372)	(372)	(372)	
4. 2007	XXX	XXX	102	102	102	102	102	102	102	102	
5. 2008	XXX	XXX	XXX	99	99	99	99	99	99	99	
6. 2009	XXX	XXX	XXX	XXX	77	77	77	77	77	77	
7. 2010	XXX	XXX	XXX	XXX	XXX	5	5	5	5	5	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	145	145	145	145	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8	8	
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	21	
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	9
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9
13. Earned Premiums (Sch P-Pt. 1)	757	(372)	102	99	77	5	145	8	21	9	XXX

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior	7	(5)			3	2	(1)				
2. 2005	79	104	108	108	111	113	112	112	112	112	
3. 2006	XXX	3,306	3,328	3,329	3,331	3,335	3,335	3,335	3,335	3,335	
4. 2007	XXX	XXX	1,972	1,981	1,983	1,986	1,984	1,984	1,984	1,984	
5. 2008	XXX	XXX	XXX	1,715	1,715	1,714	1,713	1,713	1,713	1,713	
6. 2009	XXX	XXX	XXX	XXX	1,583	1,568	1,567	1,567	1,567	1,567	
7. 2010	XXX	XXX	XXX	XXX	XXX	1,330	1,323	1,322	1,322	1,322	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	1,022	1,017	1,016	1,016	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	948	942	941	(1)
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,143	1,130	(13)
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,321	1,321
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,307
13. Earned Premiums (Sch P-Pt. 1)	86	3,326	1,998	1,725	1,593	1,326	1,010	942	1,136	1,307	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005	(4)	(4)	(4)	(4)	(4)	(4)	(4)	(4)	(4)	(4)	
3. 2006	XXX	320	320	320	320	320	320	320	320	320	
4. 2007	XXX	XXX	13	13	13	13	13	13	13	13	
5. 2008	XXX	XXX	XXX	92	92	92	92	92	92	92	
6. 2009	XXX	XXX	XXX	XXX	666	666	666	666	666	666	
7. 2010	XXX	XXX	XXX	XXX	XXX	7	7	7	7	7	
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX	30	30	30	30	
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	22	
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	(4)	320	13	92	666	7	30		22		XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005											
3. 2006	XXX										
4. 2007	XXX	XXX									
5. 2008	XXX	XXX									
6. 2009	XXX	XXX									
7. 2010	XXX	XXX									
8. 2011	XXX	XXX									
9. 2012	XXX	XXX									
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	
1. Prior											
2. 2005											
3. 2006	XXX										
4. 2007	XXX	XXX									
5. 2008	XXX	XXX									
6. 2009	XXX	XXX									
7. 2010	XXX	XXX									
8. 2011	XXX	XXX									
9. 2012	XXX	XXX									
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,765,192			6,984,174		
2. Private Passenger Auto Liability/ Medical	9,722,790			10,356,510		
3. Commercial Auto/Truck Liability/ Medical	311,474	44	0.0	240,310	3	0.0
4. Workers' Compensation	98,268	1,592	1.6	796	769	96.6
5. Commercial Multiple Peril	417,114			676,230		
6. Medical Professional Liability - Occurrence	51					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,870			5,246		
9. Other Liability - Occurrence	996,652			291,160		
10. Other Liability - Claims-Made						
11. Special Property	35,638			230,720		
12. Auto Physical Damage	228,096			7,666,864		
13. Fidelity/Surety	99			22		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	1,078,983			1,349		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,659,461	1,636	0.0	26,453,381	772	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014
1. Prior	1,508,603	1,125,306	1,188,548	1,122,688	1,019,331	967,944	822,669	934,671	769,227	387,657
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014
1. Prior	599,863	314,643	339,958	313,950	264,322	246,000	110,235	216,445	52,666	
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	50	269	314	210	34	599		396	(29)	772
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,765,192			6,984,174		
2. Private Passenger Auto Liability/Medical	9,722,790			10,356,510		
3. Commercial Auto/Truck Liability/Medical	311,474			240,310		
4. Workers' Compensation	98,268	870	0.9	796	5	0.6
5. Commercial Multiple Peril	417,114			676,230		
6. Medical Professional Liability - Occurrence	51					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,870			5,246		
9. Other Liability - Occurrence	996,652	11	0.0	291,160		
10. Other Liability - Claims-Made						
11. Special Property	35,638			230,720		
12. Auto Physical Damage	228,096			7,666,864		
13. Fidelity/Surety	99			22		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	345					
17. Reinsurance - Nonproportional Assumed Liability	4,977					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	1,078,983			1,349		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,664,783	881	0.0	26,453,381	5	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014
1. Prior	58,171	57,036	55,239	45,112	45,180	45,364	45,467	45,903	45,762	45,544
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2005	2 2006	3 2007	4 2008	5 2009	6 2010	7 2011	8 2012	9 2013	10 2014
1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior	101	7	61	(16)	(49)	15	31	51	(7)	5
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014
1. Prior										
2. 2005										
3. 2006	XXX									
4. 2007	XXX	XXX								
5. 2008	XXX	XXX	XXX							
6. 2009	XXX	XXX	XXX	XXX						
7. 2010	XXX	XXX	XXX	XXX	XXX					
8. 2011	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2005		
1.603	2006		
1.604	2007		
1.605	2008		
1.606	2009		
1.607	2010		
1.608	2011		
1.609	2012		
1.610	2013		
1.611	2014		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 19

5.2 Surety 3

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should consider the effect that disposition rate changes over the last 10 year period may have on their estimates, taking into account the distortions that changing claim disposition rates cause to development patterns inherent in the historical data and projetions that rely on that data. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	119,497,220	121,303,361		60,254,215	59,776,262	31,905,791	1,448,143	
2. Alaska AK	L	62,962,332	64,752,031		30,374,944	27,326,375	20,321,443	487,314	
3. Arizona AZ	L	65,719,421	67,382,916		29,604,496	24,869,425	27,735,505	626,554	
4. Arkansas AR	L	52,939,781	54,037,400		25,660,110	23,877,062	16,465,346	612,124	
5. California CA	L	954,118,045	997,950,566		427,717,661	451,235,388	482,238,769	10,005,655	
6. Colorado CO	L	81,135,456	82,024,652		66,786,491	69,959,428	35,766,968	689,102	
7. Connecticut CT	L	177,007,770	179,279,948		82,600,708	73,781,459	85,597,536	1,800,368	
8. Delaware DE	L	22,599,048	22,888,585		12,229,611	23,127,645	24,516,484	230,359	
9. District of Columbia DC	L	15,644,991	15,833,381		6,059,102	5,758,154	3,869,925	151,484	
10. Florida FL	L	547,350,352	554,337,155		312,536,370	307,006,027	304,906,140	2,120,975	
11. Georgia GA	L	263,637,409	267,741,911		134,788,121	132,154,089	74,714,192	3,509,979	
12. Hawaii HI	L	80,543,332	79,564,036		40,631,176	42,839,526	27,066,405	830,149	
13. Idaho ID	L	18,010,872	18,529,656		9,535,411	8,900,873	7,887,430	230,795	
14. Illinois IL	L	290,158,930	297,321,365		172,082,678	163,027,809	280,330,547	2,724,672	
15. Indiana IN	L	86,102,727	88,853,798		46,630,023	42,271,364	30,235,972	1,201,711	
16. Iowa IA	L	10,860,154	11,222,607		5,653,877	5,929,044	4,343,121	122,410	
17. Kansas KS	L	24,597,083	24,829,489		9,468,607	10,135,870	5,880,457	325,471	
18. Kentucky KY	L	84,375,099	84,698,579		41,911,268	40,563,012	33,158,426	938,316	
19. Louisiana LA	L	318,371,716	319,861,102		117,709,534	112,655,245	110,100,527	2,691,188	
20. Maine ME	L	22,405,192	23,036,756		9,711,948	8,104,183	7,531,613	332,842	
21. Maryland MD	L	310,200,584	315,708,258		198,483,916	155,085,962	235,041,021	3,016,665	
22. Massachusetts MA	L	81,428,370	67,725,695		47,442,277	62,139,902	54,973,255	1,349,921	
23. Michigan MI	L	126,971,924	130,478,148		139,716,463	493,181,963	2,554,860,745	1,254,188	
24. Minnesota MN	L	36,347,179	37,551,041		16,754,977	15,977,937	29,780,512	333,231	
25. Mississippi MS	L	81,609,406	83,457,344		39,167,770	36,048,751	39,062,810	896,367	
26. Missouri MO	L	36,477,623	37,304,067		16,958,322	16,108,597	12,223,309	397,113	
27. Montana MT	L	8,337,782	8,629,570		5,233,861	5,169,828	3,493,853	93,135	
28. Nebraska NE	L	13,699,226	13,934,231		7,923,747	5,998,312	4,972,740	105,506	
29. Nevada NV	L	42,471,955	43,329,379		20,067,619	16,681,968	17,686,754	409,105	
30. New Hampshire NH	L	23,827,036	24,551,378		11,297,452	14,482,296	10,772,268	323,540	
31. New Jersey NJ	N	3,090	3,090		25,586,673	126,223,297	645,190,701		
32. New Mexico NM	L	42,174,123	43,141,975		26,441,433	3,986,471	33,277,649	414,664	
33. New York NY	L	1,303,513,057	1,332,983,932		768,434,249	663,937,308	1,263,278,449	12,367,502	
34. North Carolina NC	L	162,201,257	165,723,098		90,304,957	80,334,655	47,898,440	2,843,690	
35. North Dakota ND	L	13,113,617	12,718,158		6,453,431	6,315,184	3,164,133	140,150	
36. Ohio OH	L	176,065,342	179,504,468		95,145,619	84,495,022	101,299,168	2,542,126	
37. Oklahoma OK	L	61,045,451	61,955,564		26,283,604	20,983,273	14,219,287	613,497	
38. Oregon OR	L	61,319,991	62,248,721		28,743,615	28,977,744	26,315,274	741,145	
39. Pennsylvania PA	L	373,783,372	385,259,375		250,336,281	222,215,991	387,004,836	4,272,864	
40. Rhode Island RI	L	48,057,929	49,567,530		22,605,699	22,500,683	24,146,591	522,567	
41. South Carolina SC	L	191,167,390	193,348,711		92,859,553	96,164,493	58,484,957	2,427,650	
42. South Dakota SD	L	4,681,615	4,604,322		3,747,543	3,206,436	2,456,753	48,856	
43. Tennessee TN	L	112,372,963	113,985,630		51,717,781	49,709,417	37,987,661	1,283,841	
44. Texas TX	L	114,764,488	118,138,700		44,036,972	43,985,553	70,139,217	1,535,743	
45. Utah UT	L	54,891,657	56,219,221		26,988,571	25,532,480	21,172,141	573,840	
46. Vermont VT	L	11,999,203	12,278,924		8,260,576	8,029,615	5,161,027	173,487	
47. Virginia VA	L	268,983,672	273,823,869		116,340,539	112,866,502	79,177,583	2,930,883	
48. Washington WA	L	160,233,694	163,978,197		92,343,127	88,739,294	93,913,225	1,667,521	
49. West Virginia WV	L	48,573,328	49,495,390		22,766,091	20,109,185	17,607,623	500,160	
50. Wisconsin WI	L	13,856,031	14,207,516		13,541,125	7,980,978	35,220,346	164,434	
51. Wyoming WY	L	6,703,914	6,813,927		3,076,695	2,971,114	1,590,828	68,580	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L					158,385	2,392,412		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	L								
58. Aggregate other alien OT	XXX					409	1,908		
59. Totals	(a) 51	7,288,913,195	7,438,118,724		3,961,006,886	4,173,597,244	7,548,540,071	75,091,579	
DETAILS OF WRITE-INS									
58001. ZZZ Other Alien	XXX					409	1,908		
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					409	1,908		

(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 of premiums by states, etc.

Personal Lines - Premiums allocated to various states, etc..., according to location of property insured.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

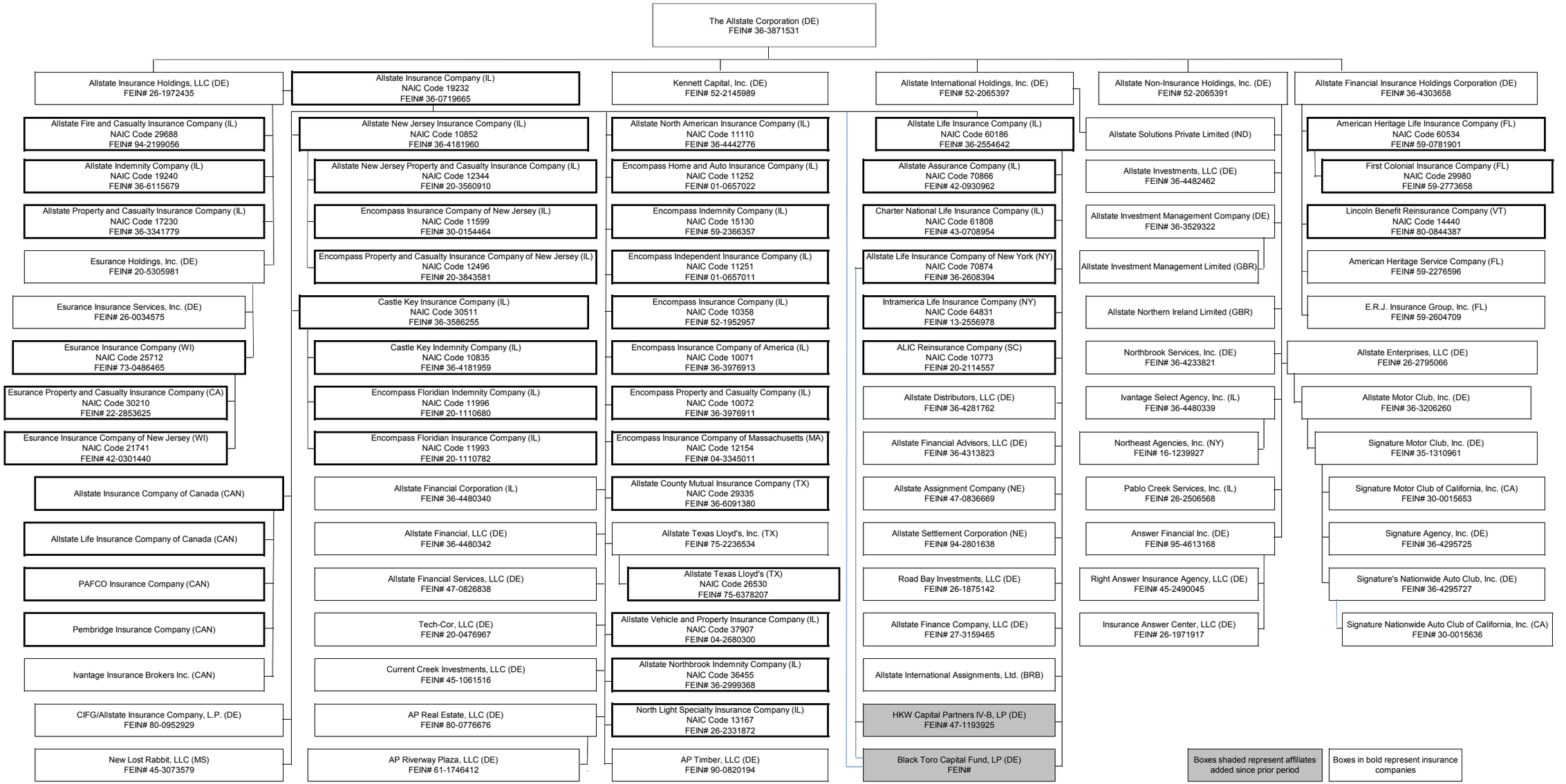
Allocated by States and Territories

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						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
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						
33. New York	NY						
34. North Carolina	NC						
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						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	NIA	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

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 *
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
							Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company	Ownership	75.200	The Allstate Corporation	
			47-1193925				HKW Capital Partners IV-B, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	24.800	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			45-3073579				New Lost Rabbit, LLC	MS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	

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 *
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10073	20-2114557	ALIC Reinsurance Company										(737,705,849)
29335	36-6091380	Allstate County Mutual Insurance Company										158,593,676
	27-3159465	Allstate Finance Company, LLC		29,000,000							29,000,000	
	36-4303658	Allstate Financial Insurance Holdings Corporation	106,000,000								106,000,000	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		25,000,000			(1,304,105,878)	(1,864,339,330)			(3,143,445,208)	4,379,149,674
19240	36-6115679	Allstate Indemnity Company	(3,000,000)				(897,430,713)	(1,815,412,458)			(2,715,843,171)	3,209,058,809
19232	36-0719665	Allstate Insurance Company	(2,236,217,473)	(296,530,076)			3,283,993,776	6,193,911,777			6,945,158,004	(15,358,463,197)
		Allstate Insurance Company of Canada	(100,600,070)	19,605,625							(80,994,445)	
	26-1972435	Allstate Insurance Holdings, LLC	2,468,400,000	1,175,227,663							3,643,627,663	
		Allstate International Assignments, Ltd		100,000							100,000	
60186	36-2554642	Allstate Life Insurance Company		(730,464,164)				(11,254,101,819)			(11,984,565,983)	442,778,061
70874	36-2608394	Allstate Life Insurance Company of New York		(2,859,106)							(2,859,106)	11,519,509
10852	36-4181960	Allstate New Jersey Insurance Company	(110,000,000)	(150,000,000)							(260,000,000)	(756,562,656)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										546,129,643
36455	36-2999368	Allstate Northbrook Indemnity Company										432,136,551
17230	36-3341779	Allstate Property and Casualty Insurance Company					(1,082,457,185)	(1,953,021,599)			(3,035,478,784)	4,014,657,557
26530	75-6378207	Allstate Texas Lloyd's, Inc.										298,857,394
37907	04-2680300	Allstate Vehicle and Property Insurance Company						(286,057,621)			(286,057,621)	640,436,857
60534	59-0781901	American Heritage Life Insurance Company	(64,000,000)								(64,000,000)	254,037,831
	80-0776676	AP Real Estate, LLC		(19,000,000)							(19,000,000)	
	90-0820194	AP Timber, LLC	(6,500,000)								(6,500,000)	
		Black Toro Capital Fund, LP		22,429,826							22,429,826	
10835	36-4181959	Castle Key Indemnity Company										62,889,185
30511	36-3586255	Castle Key Insurance Company										(63,495,277)
61808	43-0708954	Charter National Life Insurance Company										29,216,921
	45-1061516	Current Creek Investments, LLC	(8,500,000)	(53,000,000)							(61,500,000)	
11996	20-1110680	Encompass Floridian Indemnity Company										1,477,954
11993	20-1110782	Encompass Floridian Insurance Company										4,182,820
11252	01-0657022	Encompass Home and Auto Insurance Company		3,000,000							3,000,000	381,325,423
15130	59-2366357	Encompass Indemnity Company										454,259,144
11251	01-0657011	Encompass Independent Insurance Company										12,164,907
10358	52-1952957	Encompass Insurance Company	(1,000,000)								(1,000,000)	90,127,750
10071	36-3976913	Encompass Insurance Company of America	(1,700,000)								(1,700,000)	195,717,630
12154	04-3345011	Encompass Insurance Company of Massachusetts										44,022,787
11599	30-0154464	Encompass Insurance Company of New Jersey										89,463,819

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)
10072	36-3976911	Encompass Property and Casualty Company										74,369,706
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										40,002,857
	20-5305981	Esurance Holdings, Inc.	3,828,337	7,471,663							11,300,000	
25712	73-0486465	Esurance Insurance Company	(1,028,337)	(7,471,663)							(8,500,000)	325,475,606
21741	42-0301440	Esurance Insurance Company of New Jersey										80,966,337
30210	22-2853625	Esurance Property and Casualty Insurance Company	(2,800,000)					(275,080,769)			(277,880,769)	621,682,720
29980	59-2773658	First Colonial Insurance Company	(42,000,000)								(42,000,000)	(13,290,573)
	47-1193925	HKW Capital Partners IV-B, LP		2,008,357							2,008,357	
65595	47-0221457	Lincoln Benefit Life Company						11,254,101,819			11,254,101,819	
	45-3073579	New Lost Rabbit, LLC		4,087,500							4,087,500	
13167	26-2331872	North Light Specialty Insurance Company										34,816,424
		PAFCO Insurance Company	(882,457)	(19,605,625)							(20,488,082)	
	26-1875142	Road Bay Investments, LLC		(9,000,000)							(9,000,000)	
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 an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 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 supplemental 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 Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	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
26.	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
27.	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
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	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
32.	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
	AUGUST FILING	
33.	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. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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



15. Supplement A to Schedule T [Document Identifier 455]



16. Trusteed Surplus Statement [Document Identifier 490]



17. Premiums Attributed to Protected Cells [Document Identifier 385]



18. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



22. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



23. Bail Bond Supplement [Document Identifier 500]



24. Director and Officer Insurance Coverage Supplement [Document Identifier 505]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



30. Accident and Health Policy Experience Exhibit [Document Identifier 210]



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



32. 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.	Prepaid assessments	44,210,707	42,160,762	2,049,945	5,320,408
2505.	Patent intangible asset	833,333		833,333	1,341,667
2506.	MCCA refund	239,050		239,050	
2507.	Cash surrender value of COLI				6,539,354
2597.	Summary of remaining write-ins for Line 25 from overflow page	45,283,091	42,160,762	3,122,329	13,201,428

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	OPEB benefits	14,156,000	
2505.	Deferred gain on intercompany asset transfers	3,487,068	18,808,303
2506.	Derivative cash	1,611,195	
2507.	Retroactive reinsurance reserve ceded	(14,282,308)	(14,447,154)
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,971,955	4,361,149

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	OPEB curtailment gain		61,620,000
1497.	Summary of remaining write-ins for Line 14 from overflow page		61,620,000

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Change in unallocated loss adjustment expense reserves	(2,605,392)			(2,605,392)
2405.	Servicing fees	(16,006,977)	(58,363,453)		(74,370,430)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(18,612,369)	(58,363,453)		(76,975,822)

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.	OPEB prepaid asset		25,955,000	25,955,000
2597.	Summary of remaining write-ins for Line 25 from overflow page		25,955,000	25,955,000

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	1,089,479,258	2.939	1,089,479,258		1,089,479,258	2.939
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	61,642,054	0.166	61,642,054		61,642,054	0.166
	1.22 Issued by U.S. government sponsored agencies	77,006,085	0.208	77,006,085		77,006,085	0.208
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	195,610,955	0.528	195,610,955		195,610,955	0.528
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	618,015,218	1.667	618,015,218		618,015,218	1.667
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	601,001,653	1.621	601,001,653		601,001,653	1.621
	1.43 Revenue and assessment obligations	2,101,992,304	5.669	2,101,992,304		2,101,992,304	5.669
	1.44 Industrial development and similar obligations	56,409,527	0.152	56,409,527		56,409,527	0.152
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	3,335,673	0.009	3,335,673		3,335,673	0.009
	1.512 Issued or guaranteed by FNMA and FHLMC	85,807,447	0.231	85,807,447		85,807,447	0.231
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	13,884,766	0.037	13,884,766		13,884,766	0.037
	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	375,577,692	1.013	375,577,692		375,577,692	1.013
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	17,890,058,723	48.253	17,890,058,723		17,890,058,723	48.253
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,890,864,504	7.797	2,890,864,504		2,890,864,504	7.797
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	349,690,914	0.943	349,690,914		349,690,914	0.943
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	81,131,999	0.219	81,131,999		81,131,999	0.219
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	2,632,338	0.007	2,632,338		2,632,338	0.007
	3.32 Unaffiliated	2,168,915,575	5.850	2,168,915,575		2,168,915,575	5.850
	3.4 Other equity securities:						
	3.41 Affiliated	4,556,172,069	12.289	4,556,172,069		4,556,172,069	12.289
	3.42 Unaffiliated	24,369,315	0.066	24,369,315		24,369,315	0.066
	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	370,089,564	0.998	370,089,564		370,089,564	0.998
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company	298,416,840	0.805	298,416,840		298,416,840	0.805
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	881,238	0.002	881,238		881,238	0.002
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans		0.000				0.000
7.	Derivatives	1,119,047	0.003	1,119,047		1,119,047	0.003
8.	Receivables for securities	15,402,640	0.042	15,402,640		15,402,640	0.042
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	12,680,056	0.034	12,680,056	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	(117,704,280)	(0.317)	(117,704,280)	12,680,056	(105,024,224)	(0.283)
11.	Other invested assets	3,251,259,674	8.769	3,251,259,674		3,251,259,674	8.769
12.	Total invested assets	37,075,742,849	100.000	37,075,742,849	12,680,056	37,075,742,849	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		295,720,527
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,012,330	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	28,137,704	30,150,034
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		(58,867)
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	26,513,616	
	8.2 Totals, Part 3, Column 9		26,513,616
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		299,298,079
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		299,298,079

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		429,516,239
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		119,854
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		59,376,448
8.	Deduct amortization of premium and mortgage interest points and commitment fees		170,080
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)		370,089,564
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		370,089,564
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		370,089,564

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,692,774,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	153,861,783	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	528,404,127	682,265,911
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	173,477,378	
	5.2 Totals, Part 3, Column 9	(70,892,256)	102,585,121
6.	Total gain (loss) on disposals, Part 3, Column 19		83,215,192
7.	Deduct amounts received on disposals, Part 3, Column 16		1,226,233,782
8.	Deduct amortization of premium and depreciation		43,601,280
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(9,359,064)	
	9.2 Totals, Part 3, Column 14	(549,770)	(9,908,834)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	4,483,475	
	10.2 Totals, Part 3, Column 11	10,625,383	15,108,859
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,265,988,156
12.	Deduct total nonadmitted amounts		14,728,482
13.	Statement value at end of current period (Line 11 minus Line 12)		3,251,259,674

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,085,215,198
2.	Cost of bonds and stocks acquired, Part 3, Column 7		36,027,314,729
3.	Accrual of discount		23,215,872
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(62,158,261)	
	4.2. Part 2, Section 1, Column 15	(76,637)	
	4.3. Part 2, Section 2, Column 13	681,036,643	
	4.4. Part 4, Column 11	(297,260,325)	321,541,421
5.	Total gain (loss) on disposals, Part 4, Column 19		698,307,950
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		36,561,840,457
7.	Deduct amortization of premium		124,096,840
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(369,641)	
	8.2. Part 2, Section 1, Column 19	(236,820)	
	8.3. Part 2, Section 2, Column 16	(46,488,505)	
	8.4. Part 4, Column 15	5,061,814	(42,033,152)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	16,717,208	
	9.2. Part 2, Section 1, Column 17	102,141	
	9.3. Part 2, Section 2, Column 14	75,478,471	
	9.4. Part 4, Column 13	86,735,732	179,033,552
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		33,248,591,169
11.	Deduct total nonadmitted amounts		4,993,100
12.	Statement value at end of current period (Line 10 minus Line 11)		33,243,598,069

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,154,456,986	1,162,254,788	1,158,171,829	1,152,299,553
Governments	2.	Canada	53,949,349	56,078,356	53,285,737	53,152,552
(Including all obligations guaranteed by governments)	3.	Other Countries	141,661,606	144,890,092	145,950,259	138,666,667
	4.	Totals	1,350,067,941	1,363,223,236	1,357,407,825	1,344,118,772
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	618,015,218	621,498,446	655,849,204	551,440,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	601,001,653	611,367,825	615,798,597	562,725,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,278,690,601	2,348,146,417	2,342,897,524	2,187,201,045
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	18,322,045,942	18,597,920,244	18,508,389,433	18,591,586,558
	9.	Canada	423,701,179	429,464,880	425,948,131	424,258,672
	10.	Other Countries	2,467,163,325	2,497,304,903	2,492,455,349	2,463,546,000
	11.	Totals	21,212,910,446	21,524,690,027	21,426,792,913	21,479,391,230
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	26,060,685,859	26,468,925,951	26,398,746,063	26,124,876,047
PREFERRED STOCKS	14.	United States	62,519,464	81,282,342	57,909,670	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	18,612,534	20,346,159	18,466,508	
	17.	Totals	81,131,998	101,628,501	76,376,178	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	81,131,998	101,628,501	76,376,178	
COMMON STOCKS	20.	United States	1,806,974,660	1,806,974,660	1,818,425,963	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	76,087,827	76,087,827	80,588,368	
	22.	Other Countries	659,913,316	659,913,316	725,050,977	
	23.	Totals	2,542,975,803	2,542,975,803	2,624,065,308	
Parent, Subsidiaries and Affiliates	24.	Totals	4,563,797,507	4,563,797,507	3,802,365,908	
	25.	Total Common Stocks	7,106,773,310	7,106,773,310	6,426,431,216	
	26.	Total Stocks	7,187,905,308	7,208,401,811	6,502,807,394	
	27.	Total Bonds and Stocks	33,248,591,167	33,677,327,762	32,901,553,458	

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	98,279,334	942,491,934	201,249,349	381,678		1,242,402,295	4.7	654,344,280	2.6	1,242,402,295	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	98,279,334	942,491,934	201,249,349	381,678		1,242,402,295	4.7	654,344,280	2.6	1,242,402,295	
2. All Other Governments											
2.1 NAIC 1	60,594,705	37,635,203	40,648,635	2,239,059		141,117,602	0.5	151,111,372	0.6	80,465,887	60,651,715
2.2 NAIC 2	351,322	36,616,010	17,526,022			54,493,353	0.2	100,810,541	0.4	54,493,353	
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	60,946,026	74,251,213	58,174,656	2,239,059		195,610,955	0.7	251,921,913	1.0	134,959,240	60,651,715
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	350,452	589,764,655	27,900,110			618,015,218	2.3	796,750,856	3.2	618,015,218	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	350,452	589,764,655	27,900,110			618,015,218	2.3	796,750,856	3.2	618,015,218	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	11,335,934	425,101,806	129,008,229	24,289,077	6,992,759	596,727,806	2.2	552,339,356	2.2	596,727,806	
4.2 NAIC 2		880,976				880,976	0.0	36,591,289	0.1	880,976	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6	88,455	423,319	724,487	2,156,611		3,392,871	0.0	3,465,786	0.0	3,392,871	
4.7 Totals	11,424,389	426,406,101	129,732,716	26,445,688	6,992,759	601,001,653	2.3	592,396,430	2.3	601,001,653	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	104,154,060	1,254,235,918	631,888,212	42,698,265	61,597,625	2,094,574,080	7.9	2,385,958,389	9.5	2,088,069,227	6,504,853
5.2 NAIC 2	6,188,967	44,940,506	39,944,430	8,877,604	596,511	100,548,018	0.4	165,783,520	0.7	100,548,018	
5.3 NAIC 3	1,510,000	8,075,000	266,118			9,851,118	0.0	28,160,958	0.1	9,851,118	
5.4 NAIC 4	118,832	577,182	15,286,201	3,484,313	1,642,423	21,108,951	0.1	6,590,071	0.0	21,108,951	
5.5 NAIC 5	548,973	2,668,468	4,480,127	20,104,057	2,491,265	30,292,890	0.1	35,137,310	0.1	30,292,890	
5.6 NAIC 6	951,650	1,334,815	2,243,823	1,366,043	16,419,213	22,315,545	0.1	38,048,052	0.2	22,315,545	
5.7 Totals	113,472,482	1,311,831,889	694,108,912	76,530,282	82,747,038	2,278,690,601	8.6	2,659,678,300	10.5	2,272,185,749	6,504,853

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	1,382,613,086	8,619,064,952	1,029,530,601	107,280,696	93,475,599	11,231,964,933	42.3	10,537,310,900	41.8	7,468,341,035	3,763,623,898
6.2 NAIC 2	545,771,731	4,822,924,366	1,061,359,117	85,765,500	90,516,470	6,606,337,184	24.9	5,910,275,955	23.4	5,559,817,524	1,046,519,660
6.3 NAIC 3	23,733,662	762,276,469	1,419,041,559	60,098,450	13,343,007	2,278,493,147	8.6	2,550,716,046	10.1	1,226,565,787	1,051,927,360
6.4 NAIC 4	9,544,539	290,669,522	931,817,136	15,853,522	55,273,730	1,303,158,449	4.9	1,153,412,275	4.6	598,657,048	704,501,400
6.5 NAIC 5	4,673,508	28,047,447	79,273,040	76,995		112,070,990	0.4	56,611,142	0.2	28,703,214	83,367,776
6.6 NAIC 6	(5,391)	29,475,377	43,384,525	4,829,013	579,693	78,263,217	0.3	70,166,471	0.3	9,856,601	68,406,616
6.7 Totals	1,966,331,135	14,552,458,133	4,564,405,977	273,904,177	253,188,498	21,610,287,921	81.3	20,278,492,789	80.4	14,891,941,210	6,718,346,710
7. Hybrid Securities											
7.1 NAIC 1				3,237,687	9,621,875	12,859,562	0.0	3,846,013	0.0	12,859,562	
7.2 NAIC 2					15,000,000	15,000,000	0.1			15,000,000	
7.3 NAIC 3					2,500,000	2,500,000	0.0			2,500,000	
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals				3,237,687	27,121,875	30,359,562	0.1	3,846,013	0.0	30,359,562	
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,657,327,571	11,868,294,469	2,060,225,136	180,126,462	171,687,858	15,937,661,497	60.0	XXX	XXX	12,106,881,031	3,830,780,466
9.2 NAIC 2	(d) 552,312,020	4,905,361,857	1,118,829,570	94,643,104	106,112,981	6,777,259,531	25.5	XXX	XXX	5,730,739,871	1,046,519,660
9.3 NAIC 3	(d) 25,243,662	770,351,469	1,419,307,677	60,098,450	15,843,007	2,290,844,265	8.6	XXX	XXX	1,238,916,905	1,051,927,360
9.4 NAIC 4	(d) 9,663,370	291,246,704	947,103,337	19,337,836	56,916,153	1,324,267,400	5.0	XXX	XXX	619,765,999	704,501,400
9.5 NAIC 5	(d) 5,222,481	30,715,915	83,753,167	20,181,052	2,491,265	(c) 142,363,880	0.5	XXX	XXX	58,996,104	83,367,776
9.6 NAIC 6	(d) 1,034,714	31,233,511	46,352,834	8,351,668	16,998,906	(c) 103,971,633	0.4	XXX	XXX	35,565,017	68,406,616
9.7 Totals	2,250,803,818	17,897,203,926	5,675,571,720	382,738,572	370,050,170	(b) 26,576,368,206	100.0	XXX	XXX	19,790,864,928	6,785,503,278
9.8 Line 9.7 as a % of Col. 6	8.5	67.3	21.4	1.4	1.4	100.0	XXX	XXX	XXX	74.5	25.5
10. Total Bonds Prior Year											
10.1 NAIC 1	1,625,260,885	10,896,291,035	2,061,445,200	231,475,514	267,188,533	XXX	XXX	15,081,661,166	59.8	11,908,802,709	3,172,858,457
10.2 NAIC 2	193,757,657	4,981,058,556	966,505,036	24,085,004	48,055,053	XXX	XXX	6,213,461,305	24.6	5,045,062,314	1,168,398,991
10.3 NAIC 3	43,553,628	857,664,821	1,631,387,395	36,408,836	9,862,324	XXX	XXX	2,578,877,004	10.2	1,373,108,282	1,205,768,722
10.4 NAIC 4	16,936,819	299,155,615	817,829,049	14,964,172	11,116,691	XXX	XXX	1,160,002,345	4.6	713,133,643	446,868,702
10.5 NAIC 5	4,037,952	45,304,812	16,875,162	21,554,867	3,975,659	XXX	XXX	(c) 91,748,453	0.4	77,109,829	14,638,624
10.6 NAIC 6	831,688	37,018,605	30,322,115	11,019,491	32,488,411	XXX	XXX	(c) 111,680,309	0.4	42,622,465	69,057,845
10.7 Totals	1,884,378,628	17,116,493,445	5,524,363,955	339,507,885	372,686,671	XXX	XXX	(b) 25,237,430,583	100.0	19,159,839,242	6,077,591,341
10.8 Line 10.7 as a % of Col. 8	7.5	67.8	21.9	1.3	1.5	XXX	XXX	100.0	XXX	75.9	24.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1	886,213,964	9,381,920,754	1,578,328,107	155,709,218	104,708,988	12,106,881,031	45.6	11,908,802,709	47.2	12,106,881,031	XXX
11.2 NAIC 2	407,113,198	4,262,569,398	900,448,705	73,213,568	87,395,002	5,730,739,871	21.6	5,045,062,314	20.0	5,730,739,871	XXX
11.3 NAIC 3	10,959,865	382,157,699	783,100,225	50,823,450	11,875,666	1,238,916,905	4.7	1,373,108,282	5.4	1,238,916,905	XXX
11.4 NAIC 4	3,968,084	127,174,169	414,684,389	17,023,205	56,916,153	619,765,999	2.3	713,133,643	2.8	619,765,999	XXX
11.5 NAIC 5	2,220,449	18,194,665	15,985,667	20,104,057	2,491,265	58,996,104	0.2	77,109,829	0.3	58,996,104	XXX
11.6 NAIC 6	1,040,105	10,663,993	3,104,489	4,337,216	16,419,213	35,565,017	0.1	42,622,465	0.2	35,565,017	XXX
11.7 Totals	1,311,515,666	14,182,680,678	3,695,651,583	321,210,714	279,806,287	19,790,864,928	74.5	19,159,839,242	75.9	19,790,864,928	XXX
11.8 Line 11.7 as a % of Col. 6	6.6	71.7	18.7	1.6	1.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.9	53.4	13.9	1.2	1.1	74.5	XXX	XXX	XXX	74.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	771,113,607	2,486,373,716	481,897,029	24,417,245	66,978,870	3,830,780,466	14.4	3,172,858,457	12.6	XXX	3,830,780,466
12.2 NAIC 2	145,198,822	642,792,459	218,380,865	21,429,536	18,717,978	1,046,519,660	3.9	1,168,398,991	4.6	XXX	1,046,519,660
12.3 NAIC 3	14,283,797	388,193,770	636,207,451	9,275,000	3,967,341	1,051,927,360	4.0	1,205,768,722	4.8	XXX	1,051,927,360
12.4 NAIC 4	5,695,287	164,072,535	532,418,948	2,314,631		704,501,400	2.7	446,868,702	1.8	XXX	704,501,400
12.5 NAIC 5	3,002,032	12,521,250	67,767,499	76,995		83,367,776	0.3	14,638,624	0.1	XXX	83,367,776
12.6 NAIC 6	(5,391)	20,569,518	43,248,345	4,014,451	579,693	68,406,616	0.3	69,057,845	0.3	XXX	68,406,616
12.7 Totals	939,288,153	3,714,523,248	1,979,920,137	61,527,858	90,243,883	6,785,503,278	25.5	6,077,591,341	24.1	XXX	6,785,503,278
12.8 Line 12.7 as a % of Col. 6	13.8	54.7	29.2	0.9	1.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.5	14.0	7.4	0.2	0.3	25.5	XXX	XXX	XXX	XXX	25.5

(a) Includes $ 5,304,777,357 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 150,617,341 current year, $ 8,095,296 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 $ 17,582,507 current year, $ 16,551,313 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	92,620,309	896,753,508	187,676,005	374,745		1,177,424,567	4.4	538,497,304	2.1	1,177,424,567	
1.2 Residential Mortgage-Backed Securities	886,092	1,946,442	496,206	6,933		3,335,673	0.0	4,598,393	0.0	3,335,673	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	4,772,933	43,791,984	13,077,138			61,642,054	0.2	111,248,584	0.4	61,642,054	
1.5 Totals	98,279,334	942,491,934	201,249,349	381,678		1,242,402,295	4.7	654,344,280	2.6	1,242,402,295	
2. All Other Governments											
2.1 Issuer Obligations	60,946,026	74,251,213	58,174,656	2,239,059		195,610,955	0.7	251,921,913	1.0	134,959,240	60,651,715
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	60,946,026	74,251,213	58,174,656	2,239,059		195,610,955	0.7	251,921,913	1.0	134,959,240	60,651,715
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	350,452	589,764,655	27,900,110			618,015,218	2.3	796,750,856	3.2	618,015,218	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	350,452	589,764,655	27,900,110			618,015,218	2.3	796,750,856	3.2	618,015,218	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	11,424,389	426,406,101	129,732,716	26,445,688	6,992,759	601,001,653	2.3	592,396,430	2.3	601,001,653	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	11,424,389	426,406,101	129,732,716	26,445,688	6,992,759	601,001,653	2.3	592,396,430	2.3	601,001,653	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	93,122,542	1,252,091,714	668,754,181	69,335,419	76,235,611	2,159,539,468	8.1	2,511,920,179	10.0	2,159,539,468	
5.2 Residential Mortgage-Backed Securities	19,999,734	48,605,828	23,885,215	7,194,862	6,574	99,692,213	0.4	125,280,322	0.5	99,692,213	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities	350,206	11,134,347	1,469,515		6,504,853	19,458,921	0.1	22,477,799	0.1	12,954,068	6,504,853
5.5 Totals	113,472,482	1,311,831,889	694,108,912	76,530,282	82,747,038	2,278,690,601	8.6	2,659,678,300	10.5	2,272,185,749	6,504,853
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,353,857,576	11,970,496,430	4,129,615,462	181,526,787	175,373,657	17,810,869,911	67.0	16,196,111,398	64.2	12,908,358,175	4,902,511,736
6.2 Residential Mortgage-Backed Securities	56,262,543	134,496,871	77,499,146	73,366,674	7,499,439	349,124,673	1.3	391,245,784	1.6	319,046,925	30,077,748
6.3 Commercial Mortgage-Backed Securities	271,635	1,275,083	2,344,157	6,921,847	15,640,296	26,453,019	0.1	51,396,466	0.2		26,453,019
6.4 Other Loan-Backed and Structured Securities	555,939,380	2,446,189,750	354,947,211	12,088,869	54,675,107	3,423,840,318	12.9	3,639,739,141	14.4	1,664,536,110	1,759,304,208
6.5 Totals	1,966,331,135	14,552,458,133	4,564,405,977	273,904,177	253,188,498	21,610,287,921	81.3	20,278,492,789	80.4	14,891,941,210	6,718,346,710
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities				3,237,687	27,121,875	30,359,562	0.1	3,846,013	0.0	30,359,562	
7.5 Totals				3,237,687	27,121,875	30,359,562	0.1	3,846,013	0.0	30,359,562	
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	1,612,321,294	15,209,763,622	5,201,853,130	279,921,699	258,602,027	22,562,461,773	84.9	XXX	XXX	17,599,298,322	4,963,163,451
9.2 Residential Mortgage-Backed Securities	77,148,369	185,049,141	101,880,568	80,568,469	7,506,013	452,152,560	1.7	XXX	XXX	422,074,812	30,077,748
9.3 Commercial Mortgage-Backed Securities	271,635	1,275,083	2,344,157	6,921,847	15,640,296	26,453,019	0.1	XXX	XXX		26,453,019
9.4 Other Loan-Backed and Structured Securities	561,062,520	2,501,116,080	369,493,864	15,326,557	88,301,834	3,535,300,855	13.3	XXX	XXX	1,769,491,795	1,765,809,060
9.5 Totals	2,250,803,818	17,897,203,926	5,675,571,720	382,738,572	370,050,170	26,576,368,206	100.0	XXX	XXX	19,790,864,928	6,785,503,278
9.6 Line 9.5 as a % of Col. 6	8.5	67.3	21.4	1.4	1.4	100.0	XXX	XXX	XXX	74.5	25.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,301,837,161	14,114,756,012	5,015,431,448	233,494,595	222,078,864	XXX	XXX	20,887,598,080	82.8	16,497,073,045	4,390,525,035
10.2 Residential Mortgage-Backed Securities	84,333,713	209,427,548	103,422,471	86,092,899	37,847,867	XXX	XXX	521,124,499	2.1	479,917,327	41,207,172
10.3 Commercial Mortgage-Backed Securities	1,805,922	4,479,334	6,539,062	11,085,903	27,486,245	XXX	XXX	51,396,466	0.2	1,679,201	49,717,266
10.4 Other Loan-Backed and Structured Securities	496,401,831	2,787,830,550	398,970,973	8,834,487	85,273,695	XXX	XXX	3,777,311,537	15.0	2,181,169,669	1,596,141,869
10.5 Totals	1,884,378,628	17,116,493,445	5,524,363,955	339,507,885	372,686,671	XXX	XXX	25,237,430,583	100.0	19,159,839,242	6,077,591,341
10.6 Line 10.5 as a % of Col. 8	7.5	67.8	21.9	1.3	1.5	XXX	XXX	100.0	XXX	75.9	24.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	1,072,487,985	12,489,129,429	3,562,591,949	229,330,866	245,758,092	17,599,298,322	66.2	16,497,073,045	65.4	17,599,298,322	XXX
11.2 Residential Mortgage-Backed Securities	64,702,598	168,244,058	101,794,639	80,407,197	6,926,320	422,074,812	1.6	479,917,327	1.9	422,074,812	XXX
11.3 Commercial Mortgage-Backed Securities								1,679,201	0.0		XXX
11.4 Other Loan-Backed and Structured Securities	174,325,082	1,525,307,192	31,264,995	11,472,651	27,121,875	1,769,491,795	6.7	2,181,169,669	8.6	1,769,491,795	XXX
11.5 Totals	1,311,515,666	14,182,680,678	3,695,651,583	321,210,714	279,806,287	19,790,864,928	74.5	19,159,839,242	75.9	19,790,864,928	XXX
11.6 Line 11.5 as a % of Col. 6	6.6	71.7	18.7	1.6	1.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.9	53.4	13.9	1.2	1.1	74.5	XXX	XXX	XXX	74.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	539,833,309	2,720,634,194	1,639,261,181	50,590,833	12,843,935	4,963,163,451	18.7	4,390,525,035	17.4	XXX	4,963,163,451
12.2 Residential Mortgage-Backed Securities	12,445,770	16,805,083	85,929	161,272	579,693	30,077,748	0.1	41,207,172	0.2	XXX	30,077,748
12.3 Commercial Mortgage-Backed Securities	271,635	1,275,083	2,344,157	6,921,847	15,640,296	26,453,019	0.1	49,717,266	0.2	XXX	26,453,019
12.4 Other Loan-Backed and Structured Securities	386,737,437	975,808,889	338,228,869	3,853,906	61,179,959	1,765,809,060	6.6	1,596,141,869	6.3	XXX	1,765,809,060
12.5 Totals	939,288,153	3,714,523,248	1,979,920,137	61,527,858	90,243,883	6,785,503,278	25.5	6,077,591,341	24.1	XXX	6,785,503,278
12.6 Line 12.5 as a % of Col. 6	13.8	54.7	29.2	0.9	1.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.5	14.0	7.4	0.2	0.3	25.5	XXX	XXX	XXX	XXX	25.5

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	81,385,571	81,385,571			
2. Cost of short-term investments acquired	1,924,736,805	1,924,736,805			
3. Accrual of discount	100,818	100,818			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(1,031)	(1,031)			
6. Deduct consideration received on disposals	1,908,961,241	1,908,961,241			
7. Deduct amortization of premium	157,538	157,538			
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)	97,103,384	97,103,384			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	97,103,384	97,103,384			

(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)			(3,494,933)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		(2,992,113)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(37,102,788)	(40,094,901)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(179,275)	
	3.2 Section 2, Column 19		803,922	624,647
4.	Total gain (loss) on termination recognized, Section 2, Column 22			4,101,308
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(31,772,488)
6.	Amortization:			
	6.1 Section 1, Column 19		721,291	
	6.2 Section 2, Column 21		1,221,766	1,943,057
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		140,695	
	8.2 Section 2, Column 20			140,695
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(5,007,637)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(5,007,637)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			8,196,025
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	4,716,733		
	3.12 Section 1, Column 15, prior year	5,207,683	(490,950)	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(1,982,075)		
	3.14 Section 1, Column 18, prior year	1,607,031	(3,589,106)	(4,080,056)
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	2,734,658		
	3.24 Section 1, Column 19, prior year	6,814,714	(4,080,056)	(4,080,056)
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)		(16,660,367)	
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)	(16,660,367)	(16,660,367)	
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)			8,196,025
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			8,196,025

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
060051GA#6	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	4,937,583	5,751,178	06/20/2018	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(55,427)	93,178	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,993,010	5,658,000
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-TOTAL SYSTEM SERVICES IN	1FE	5,000,000	5,097,132	5,076,977	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	64,867	119,792	891906-AA-7	TOTAL SYSTEM SERVICES IN	2FE	5,032,265	4,957,185
216871A*4	CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security-EXXON MOBIL CORP	2FE	5,000,000	5,023,457	5,217,780	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2020	23,457	59,535	30231G-AC-6	EXXON MOBIL CORP	1FE	5,000,000	5,158,245
292505D#8	DS -ECACN) due 03/20/2019, CDS attached to Cash Security-AMERICA MOVIL SAB DE CV	2FE	5,000,000	4,999,797	5,292,829	12/12/2013	03/20/2019	CDS SINGLE SWAP CDS -ECACN)	18,684	(220,871)	02364W-AV-7	AMERICA MOVIL SAB DE CV	1FE	4,981,112	5,513,700
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-FOREST LABORATORIES INC	2FE	2,650,000	2,822,227	2,854,279	06/20/2018	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,366)	54,898	345838-AC-0	FOREST LABORATORIES INC	2FE	2,826,593	2,799,381
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,346,129	2,398,683	06/20/2018	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(3,871)	48,683	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,350,000
416515F*0	HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	10,000,000	10,738,339	11,757,345	09/20/2018	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(15,953)	207,485	771196-AS-1	ROCHE HLDGS INC	1FE	10,754,292	11,549,860
49455PA#8	DS -KMI) due 12/20/2019, CDS attached to Cash Security-JARDEN CORP	2FE	10,000,000	9,692,808	10,263,943	12/20/2019	12/20/2019	CDS SINGLE SWAP CDS -KMI)	(101,544)	(186,057)	471109-AE-8	JARDEN CORP	3FE	9,794,352	10,450,000
49455PB*1	DS -KMI) due 12/20/2019, CDS attached to Cash Security-DISH DBS CORP	2FE	5,000,000	4,949,228	5,031,971	12/20/2019	12/20/2019	CDS SINGLE SWAP CDS -KMI)	(50,772)	(93,029)	25470X-AJ-4	DISH DBS CORP	3FE	5,000,000	5,125,000
49455PB*1	DS -KMI) due 12/20/2019, CDS attached to Cash Security-PUGET ENERGY INC	2FE	10,000,000	9,932,367	11,565,853	12/20/2019	12/20/2019	CDS SINGLE SWAP CDS -KMI)	(101,544)	(186,057)	745310-AB-8	PUGET ENERGY INC	2FE	10,033,912	11,751,910
65505LA*8	DS -NE) due 12/20/2018, CDS attached to Cash Security-CELGENE CORP	2FE	5,000,000	4,904,200	4,560,726	12/20/2018	12/20/2018	CDS SINGLE SWAP CDS -NE)	(84,837)	(403,994)	151020-AN-4	CELGENE CORP	2FE	4,989,037	4,964,720
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-RYDER SYSTEM INC	2FE	10,000,000	9,970,959	10,257,071	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(21,918)	115,721	78355H-JS-9	RYDER SYSTEM INC	2FE	9,992,877	10,141,350
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-AETNA INC	1FE	5,000,000	5,016,027	5,066,868	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	12,656	105,873	00817Y-AL-2	AETNA INC	2FE	5,003,371	4,960,995
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,363,685	5,812,598	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	12,656	105,873	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,351,028	5,706,725
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	10,000,000	10,078,373	10,091,934	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	92,362	207,574	191216-BA-7	COCA-COLA CO/THE	1FE	9,986,011	9,884,360
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,073,220	11,210,874	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	92,362	207,574	887317-AF-2	TIME WARNER INC	2FE	9,980,859	11,003,300
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,603,906	11,505,855	03/20/2018	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	30,836	241,445	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,573,070	11,264,410
963320C#1	DS -WHR) due 03/20/2019, CDS attached to Cash Security-PUGET ENERGY INC	2FE	2,500,000	2,522,906	2,986,471	03/20/2019	03/20/2019	CDS SINGLE SWAP CDS -WHR)	13,771	61,853	745310-AD-4	PUGET ENERGY INC	2FE	2,509,135	2,924,618
963320C#1	DS -WHR) due 03/20/2019, CDS attached to Cash Security-VALEANT PHARMACEUTICALS	2FE	2,500,000	2,513,771	2,674,353	03/20/2019	03/20/2019	CDS SINGLE SWAP CDS -WHR)	13,771	61,853	91911X-AQ-7	VALEANT PHARMACEUTICALS	4FE	2,500,000	2,612,500
963320C@3	DS -WHR) due 03/20/2019, CDS attached to Cash Security-CHESAPEAKE MIDSTREAM PARTNERS	2FE	2,500,000	2,509,350	2,668,103	03/20/2019	03/20/2019	CDS SINGLE SWAP CDS -WHR)	13,771	61,853	16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS	3FE	2,495,579	2,606,250
963320C@3	DS -WHR) due 03/20/2019, CDS attached to Cash Security-PVH CORP	2FE	2,500,000	2,482,521	2,530,603	03/20/2019	03/20/2019	CDS SINGLE SWAP CDS -WHR)	13,771	61,853	693656-AA-8	PVH CORP	3FE	2,468,750	2,468,750
9999999 - Totals				126,577,985	134,576,293	XXX	XXX	XXX	(37,269)	725,035	XXX	XXX	XXX	126,615,254	133,851,258

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	18	108,312,341	19	107,052,385	18	102,326,462	21	126,493,474	18	108,312,341
2. Add: Opened or Acquired Transactions	8	32,508,022	3	15,843,600	5	34,481,670	2	5,345,133	18	88,178,426
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,220	XXX		XXX	9,415	XXX	56,782	XXX	67,417
4. Less: Closed or Disposed of Transactions	7	33,612,275	4	20,480,221	2	10,188,212	2	5,198,234	15	69,478,941
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	156,923	XXX	89,301	XXX	135,862	XXX	119,171	XXX	501,258
7. Ending Inventory	19	107,052,385	18	102,326,462	21	126,493,474	21	126,577,985	21	126,577,985

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	(5,007,637)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	12,912,758	
3.	Total (Line 1 plus Line 2)		7,905,120
4.	Part D, Section 1, Column 5	14,031,804	
5.	Part D, Section 1, Column 6	(6,126,684)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(4,245,333)	
8.	Part B, Section 1, Column 13	(26,695)	
9.	Total (Line 7 plus Line 8)		(4,272,028)
10.	Part D, Section 1, Column 8	4,115,627	
11.	Part D, Section 1, Column 9	(8,387,655)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	125,015,907	
14.	Part B, Section 1, Column 20	13,587,030	
15.	Part D, Section 1, Column 11	138,602,937	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	684,998,069	684,998,069	
2. Cost of cash equivalents acquired	46,281,618,998	46,281,618,998	
3. Accrual of discount	1,170,396	1,170,396	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	1,218	1,218	
6. Deduct consideration received on disposals	46,549,196,084	46,549,196,084	
7. Deduct amortization of premium	13,636	13,636	
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)	418,578,963	418,578,963	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	418,578,963	418,578,963	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	552,416,021		205,443,824	329,007,366	21,156,284			(21,156,284)		54,482,208	24,889,445
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	30,392,001		2,686,387	15,700,000	492,217			(492,217)		3,402,684	2,896,435
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	59,381,434		26,704,582	37,500,000	2,426,976			(2,426,976)		8,458,881	4,962,716
Tech-Cor Training Center		Wheeling	IL	01/01/1973	10/31/2008	9,500,436		2,582,222	3,850,000	462,361			(462,361)		911,919	333,721
South Barrington Land		South Barrington	IL	01/01/1979	10/31/2013	881,238		881,238	13,068,000							
Greenfield Data Center		Rochelle	IL	11/29/2007	10/31/2009	52,742,924		45,287,014	51,599,876	1,320,851			(1,320,851)		5,073,760	3,752,909
Texas Vacant Land		Irving	TX	05/01/1989	10/31/2008	1,545,567		1,514,095	1,521,749	31,472			(31,472)			
Lincoln Benefit Life Building		Lincoln	NE	06/16/1998	10/31/2008	25,801,643		14,198,717	27,100,000	623,456			(623,456)		3,005,015	1,716,980
0299999. Property occupied by the reporting entity - Administrative						732,661,265		299,298,079	479,346,991	26,513,616			(26,513,616)		75,334,468	38,552,206
0399999. Total Property occupied by the reporting entity						732,661,265		299,298,079	479,346,991	26,513,616			(26,513,616)		75,334,468	38,552,206
0699999 - Totals						732,661,265		299,298,079	479,346,991	26,513,616			(26,513,616)		75,334,468	38,552,206

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS	2,012,330			21,741,712
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				60,356
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				5,371,803
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				470,428
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				3,503
Texas Vacant Land	Irving	TX	05/01/1989	VARIOUS				436,165
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				53,738
0199999. Acquired by Purchase					2,012,330			28,137,704
0399999 - Totals					2,012,330			28,137,704

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Home Office Buildings	Northbrook	IL	03/01/2014	scrapped/retirements	732,125		58,867						58,867			(58,867)	(58,867)		
0199999. Property Disposed					732,125		58,867						58,867			(58,867)	(58,867)		
0399999 - Totals					732,125		58,867						58,867			(58,867)	(58,867)		

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
123295		WASHINGTON	DC		06/15/2011	4.240	25,000,000						45,414,433	12/18/2014
123296		SANTEE	CA		07/28/2011	4.750	24,500,000						46,695,500	12/18/2014
123299		GREENSBORO	NC		07/21/2011	3.750	15,330,316		(14,587)				36,811,360	06/24/2014
123300		CHICAGO	IL		06/30/2011	4.500	20,147,500		3,252				35,784,626	06/26/2014
123311		CENTENNIAL	CO		08/03/2011	3.530	10,650,000						27,133,480	12/18/2014
123313		LAKEWOOD	CO		07/07/2011	4.170	23,973,372						44,324,740	12/18/2014
123316		PHILADELPHIA	PA		07/26/2011	3.850	7,892,663						12,101,170	12/19/2012
123319		AUSTIN,	TX		09/14/2011	3.500	17,668,844		41,969				34,729,700	12/18/2014
123320		PORTLAND	OR		09/14/2011	3.500	22,050,000						60,099,180	12/18/2014
123321		NAPERVILLE	IL		09/14/2011	3.500	26,000,000						55,615,750	12/18/2014
123322		TAMPA	FL		07/13/2011	3.610	27,000,000						42,990,240	09/25/2014
123325		CINCINNATI	OH		08/08/2011	4.610	13,146,702						21,487,570	06/24/2014
123333		CLEVELAND	OH		09/30/2011	5.020	8,822,482						11,575,310	12/18/2014
123346		WINSTON SALEM	NC		10/13/2011	4.250	13,968,339						20,690,036	06/24/2014
123349		DALLAS	TX		11/15/2011	3.400	9,500,000						17,318,280	09/23/2013
123351		AUSTIN	TX		11/16/2011	3.650	14,228,763						20,709,160	09/25/2014
123358		MAINVILLE	OH		11/30/2011	4.890	8,573,029						14,794,841	12/18/2014
123359		BURLINGAME	CA		11/04/2011	4.250	18,519,716						34,564,880	09/25/2014
123367		CITY OF INDUSTRY	CA		11/17/2011	3.800	17,250,000						37,532,520	12/18/2014
123370		MARLTON	NJ		02/23/2012	4.050	10,959,370						30,096,260	12/18/2014
123371		STOUGHTON	MA		02/03/2012	4.510	9,539,101						15,681,540	02/20/2014
123417		NEW YORK	NY		08/09/2012	4.750	25,369,369		(154,267)				36,865,354	12/18/2014
0599999. Mortgages in good standing - Commercial mortgages-all other							370,089,564		(123,632)				703,015,930	XXX
0899999. Total Mortgages in good standing							370,089,564		(123,632)				703,015,930	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							370,089,564		(123,632)				703,015,930	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
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123297	LAKE OSWEGO	OR		06/01/2011	06/03/2014	24,765,512		36,170			36,170		24,801,683	24,801,683			
123329	ORLANDO	FL		08/01/2011	03/25/2014	14,293,795		37,705			37,705		14,331,500	14,331,500			
123350	INDIANAPOLIS	IN		10/13/2011	01/21/2014	10,962,361							10,962,361	10,962,361			
0199999. Mortgages closed by repayment						50,021,668		73,875			73,875		50,095,543	50,095,543			
123299	GREENSBORO	NC		07/21/2011		1,291,085		(1,227)			(1,227)		1,289,858	1,289,858			
123300	CHICAGO	IL		06/30/2011		4,689,243		757			757		4,690,000	4,690,000			
123313	LAKEWOOD	CO		07/07/2011		480,429							480,429	480,429			
123316	PHILADELPHIA	PA		07/26/2011		304,399							304,399	304,399			
123325	CINCINNATI	OH		08/08/2011		243,892							243,892	243,892			
123333	CLEVELAND	OH		09/30/2011		325,598							325,598	325,598			
123346	WINSTON SALEM	NC		10/13/2011		552,745							552,745	552,745			
123351	AUSTIN	TX		11/16/2011		271,237							271,237	271,237			
123358	MAINVILLE	OH		11/30/2011		149,323							149,323	149,323			
123359	BURLINGAME	CA		11/04/2011		501,465							501,465	501,465			
123370	MARLTON	NJ		02/23/2012		297,722							297,722	297,722			
123371	STOUGHTON	MA		02/03/2012		174,236							174,236	174,236			
0299999. Mortgages with partial repayments						9,281,375		(470)			(470)		9,280,905	9,280,905			
0599999 - Totals						59,303,043		73,405			73,405		59,376,448	59,376,448			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	C	Boston	MA	Audax Group		02/14/2011	2	8,608,563	8,608,563	8,608,563	(76,455)					684,115	7,039,179	1.750
58988@-10-2	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	19,189,273	19,189,273	19,189,273	2,664,806					1,234,353	8,546,939	7.460
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	12,071,664	12,071,664	12,071,664	695,520						15,127,294	2.370
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									39,869,500	39,869,500	39,869,500	3,283,871					1,918,468	30,713,411	XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006	3	533,480	533,480	533,480	(798,636)						379,699	4.260
000000-00-0	72 CAPITAL INTERNATIONAL	R	Stamford	CT	S.A.C. CAPITAL ADVISORS		05/01/2013	5	488,822	488,822	488,822	(137,593)							0.030
000000-00-0	ACTIS AFRICA IV	R	London	GBR	ACTIS CAPITAL		07/19/2013		12,091,680	12,091,680	12,091,680	151,446						12,551,777	11.350
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008		14,212,262	14,212,262	14,212,262	989,384					484,035	1,010,345	1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	6,286,031	6,286,031	6,286,031	882,242						984,208	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	R	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	10,193,397	10,193,397	10,193,397	3,134,428						29,624,226	0.990
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	12,002,525	12,002,525	12,002,525	(7,355,120)					6,439,984	1,034,556	0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	6,754,253	6,754,253	6,754,253	371,999					2,420,815	3,360,283	0.210
002198-10-5	AQR GRP EL FUND, LP		Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		07/08/2013		57,541,592	57,541,592	57,541,592	4,160,868							3.180
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003	3	550,326	550,326	550,326	(455,491)						2,295,492	0.940
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011	3	46,724,084	46,724,084	46,724,084	10,991,279						28,138,385	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Los Angeles	CA	Ares Management LLC		11/05/2012		17,855,757	17,855,757	17,855,757	1,308,154						15,894,459	0.700
000000-00-0	ASTORG IV	R	Paris	FRA	Astorg Partners		03/20/2008	3	7,407,339	7,407,339	7,407,339	(308,758)				(427,314)	992,701	1,701,335	0.940
000000-00-0	ASTORG V	R	Paris	FRA	Astorg Partners		12/28/2011	3	10,165,928	10,165,928	10,165,928	695,065				(470,919)		3,360,673	1.020
000000-00-0	ATLANTA CO-INVESTMENT II LP	R	Central	HKG	BARING PRIVATE EQUITY ASIA		07/11/2014		8,041,815	8,041,815	8,041,815	(35,642)							1.680
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		14,424,082	14,424,082	14,424,082	156,383					77,670	8,108,646	6.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	R	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		2,659,877	2,659,877	2,659,877	(236,182)						21,203,941	2.760
000000-00-0	AVIGO SME FUND III		Mumbai	IND	Avigo Capital		06/30/2010		13,021,361	13,021,361	13,021,361	573,660						6,488,250	8.790
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	ARDIAN		12/14/2011		32,123,056	32,123,056	32,123,056	4,789,992						14,149,588	3.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011		8,718,903	8,718,903	8,718,903	1,861,002					126,082	2,276,890	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BRA	Axxon Group		12/22/2011	3	8,176,999	8,176,999	8,176,999	(118,779)						8,114,760	16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	C	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3	6,968,486	6,968,486	6,968,486	348,521					351	17,750,505	4.050
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	R	Central	HKG	BARING PRIVATE EQUITY ASIA		12/01/2010		19,479,502	19,479,502	19,479,502	2,492,048						3,991,142	0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	R	New York	NY	Behrman Capital		08/23/2012	3	9,569,397	9,569,397	9,569,397	253,750					962,195	924,401	1.120
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	8,994,690	8,994,690	8,994,690	42,954					2,943,027	546,460	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		04/18/2007	3										460,377	0.020
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		04/02/2007		4,417,539	4,417,539	4,417,539	(1,799,888)						1,442,732	2.200
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		03/17/2006	3	10,782,568	10,782,568	10,782,568	639,895		1,015,781				1,026,606	5.100
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		12/22/2011	3	9,242,671	9,242,671	9,242,671	460,960					774,153	1,563,749	1.540
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	298,816	298,816	298,816	115,696						300,792	1.300
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	15,245,598	15,245,598	15,245,598	2,579,929					1,727,788	1,721,830	23.190
000000-00-0	COMP CAPITAL INVESTORS III LP	R	New York	NY	COMP Capital Associates III LP		01/17/2014	3	5,787,261	5,787,261	5,787,261	(265,657)						8,429,832	0.360
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011		7,801,775	7,801,775	7,801,775	(223,784)				(437,150)		5,811,888	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	R	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2	4,973,466	4,973,466	4,973,466	(48,210)						18,891,704	5.250
29269@-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2	18,601,333	18,601,333	18,601,333	(1,315,929)					2,543,590	10,264,972	0.630
000000-00-0	EIG ENERGY FUND XVI	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2	3,008,448	3,008,448	3,008,448	(929,052)						21,086,838	0.410
000000-00-0	ENERGY SPECTRUM PARTNERS VII	R	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014		53,333	53,333	53,333							7,946,667	0.800
29277*-10-5	ENERVEST CO-INVESTMENT FUND XII-2A LP	C	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/19/2011		45,650,006	45,650,006	45,650,006	2,824,303					1,806,827		29.400
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3	7,263,833	7,263,833	7,263,833	695,403					2,026,368		2.770
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	12,747,680	12,747,680	12,747,680	2,892,617					2,508,244		2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	12,537,041	12,537,041	12,537,041	133,774						417,975	1.540
000000-00-0	EQT V FUND	R	St Peter Port	GGY	EQT		12/01/2006	3	4,225,145	4,225,145	4,225,145	808,372				(235,675)	603,847	237,002	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	GBR	Barclays		02/20/2012	3	45,377,957	45,377,957	45,377,957	8,688,273				(3,066,251)		7,159,380	2.250
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	6,011,638	6,011,638	6,011,638	(665,395)					259,655	2,758,801	5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	R	Mumbai	IND	Everstone Capital		12/22/2011		20,286,133	20,286,133	20,286,133	5,110,664						8,427,000	4.570
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	5,353,817	5,353,817	5,353,817	4,132,517						13,609,603	3.600
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		03/27/2007	3	1,727,701	1,727,701	1,727,701	(1,384,331)					1,334,029	1,200,681	3.130
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3	3,530,002	3,530,002	3,530,002	(663,622)					602,785	792,902	6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	3,929,064	3,929,064	3,929,064	(183,815)					271,671	971,977	3.210
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	10,762,000	10,762,000	10,762,000	1,715,121						17,921,237	7.040
000000-00-0	FINTAN CAPITAL PARTNERS, LP		Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP		02/28/2008	13	1,283,590	1,283,590	1,283,590	131,521							14.370

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	FITNESS CAPITAL PARTNERS LP	R	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014		12,965,573	12,965,573	12,965,573	(36,594)							6.190
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	R	London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	725,833	725,833	725,833	155,354							0.880
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	10,941,662	10,941,662	10,941,662	654,585					1,796,130	1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	23,997,797	23,997,797	23,997,797	4,389,657						2,475,000	1.120
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		03/31/2009		1,821,153	1,821,153	1,821,153	8,228,820							18.540
000000-00-0	GLOBAL PRIVATE EQUITY III		Boston	MA	Advent Group		03/19/1997	3	182,053	182,053	182,053	685,513					11,031		2.300
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	14,667,544	14,667,544	14,667,544	506,893					2,122,523	598,325	0.510
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/01/2006	3	9,191,090	9,191,090	9,191,090	(72,645)					2,123,488	1,005,804	0.560
000000-00-0	GTCR FUND VIII		Chicago	IL	GTCR		09/29/2003	3	4,198,540	4,198,540	4,198,540	(440,594)						1,711,821	1.480
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR		07/18/2011	3	45,019,280	45,019,280	45,019,280	8,878,644					40,659	7,417,358	1.730
000000-00-0	GTCR FUND XI LP	R	CHICAGO	IL	GTCR		09/02/2014	3	2,445,486	2,445,486	2,445,486	(179,014)						33,575,500	1.110
000000-00-0	GTCR INVESTORS CROWN LP/CALL CREDIT	R	Chicago	IL	GTCR		03/10/2014		4,642,360	4,642,360	4,642,360	(557,640)						1,300,000	5.090
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003	3	8,519,285	8,519,285	8,519,285	(177,796)					1,200,396	1,040,000	0.790
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	Boston	MA	HarbourVest Partners		12/31/2012		7,597,984	7,597,984	7,597,984	166,687					1,174,833		0.670
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		2,979,577	2,979,577	2,979,577	207,897					247,141	130,000	0.200
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	10,755,400	10,755,400	10,755,400	(130,080)						256,790	4.920
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	18,339,205	18,339,205	18,339,205	(1,154,871)					208,578	738,260	1.230
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011	3	47,049,278	47,049,278	47,049,278	3,683,031						31,153,180	9.140
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	6,248,964	6,248,964	6,248,964	(206,111)					213,504	1,201,757	2.230
452548-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		1,170,171	1,170,171	1,170,171	180,374							12.500
45258#-AA-8	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		3,012,440	3,012,440	3,012,440						241,965		
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008		561,459	561,459	561,459	149,583						141,882	22.730
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	R	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		20,736,796	20,736,796	20,736,796	399,403						3,590,900	0.940
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	478,121	478,121	478,121	(40,036)							7.650
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CHN	Jade Invest		07/12/2012		6,448,773	6,448,773	6,448,773	425,657						9,268,180	13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	R	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014		2,687,552	2,687,552	2,687,552	(558,380)						22,359,328	12.790
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JPMORGAN INV MGMT		10/01/2014		89,349,538	89,349,538	89,349,538	2,922,875							22.240
000000-00-0	KAINOS CAPITAL PARTNERS LP	R	Dallas	TX	Kainos Capital		05/10/2013	3	4,544,255	4,544,255	4,544,255	77,365						7,318,560	2.530
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3				(259,933)						23,584	2.440
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	439,014	439,014	439,014	(88,420)					1,448	29,663	2.470
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	8,097,781	8,097,781	8,097,781	(23,312)						129,448	2.430
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	15,387	15,387	15,387	(123,327)						4,857	2.440
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004	3	3,472,630	3,472,630	3,472,630	(732,103)						712,704	3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	3,002,148	3,002,148	3,002,148	(1,403,215)					3,373,638	1,801,502	1.830
000000-00-0	KOHLBERG INVESTORS VII LP	R	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	7,765,161	7,765,161	7,765,161	(87,339)						16,838,057	7.930
000000-00-0	LANDMARK EQUITY PARTNERS XI		Simsbury	CT	LANDMARK PARTNERS		07/01/2003		1,332,813	1,332,813	1,332,813	243,283					16,161	504,436	2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		3,074,324	3,074,324	3,074,324	612,613					35,236	1,579,875	7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	3,202,385	3,202,385	3,202,385	(711,616)						1,539,495	3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		06/25/2004		5,379,888	5,379,888	5,379,888	(48,997)					672,406	109,519	2.160
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		4,881,002	4,881,002	4,881,002	(1,453,318)					2,527,299	194,690	2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3	5,708,335	5,708,335	5,708,335	6,353					306,018	492,891	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3	8,118,680	8,118,680	8,118,680	629,162						2,376,583	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3	2,640,342	2,640,342	2,640,342	(1,197,897)					1,638,767	837,070	0.360
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		34,763,562	34,763,562	34,763,562	1,564,214					4,023,948	2,566,959	2.400
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		10,902,499	10,902,499	10,902,499	790,298							2.450
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007		5,455,515	5,455,515	5,455,515	(283,969)					203,366	553,197	0.830
000000-00-0	MBK PARTNERS FUND III	R	Central	HKG	MBK Partners		04/17/2013		4,702,792	4,702,792	4,702,792	(203,662)						11,500,502	0.570
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2	1,457,093	1,457,093	1,457,093	(12,957)					158,639	257,143	0.880
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	R	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013		963,149	963,149	963,149	(35,686)						1,597,744	0.170
000000-00-0	MSPE IV VISION INVESTORS LP	R	NEW YORK	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		08/06/2014		669,900	669,900	669,900	(30,100)							1.120
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011	3	5,032,030	5,032,030	5,032,030	1,601,281					1,348,053	298,877	0.190
000000-00-0	NATURAL GAS PARTNERS X	R	Irving	TX	Natural Gas Partners		06/04/2012	3	19,823,955	19,823,955	19,823,955	2,274,820					216,217	7,979,540	0.700
000000-00-0	NATURAL GAS PARTNERS XI	R	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	124,292	124,292	124,292							21,875,708	0.490

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005		7,066,679	7,066,679	7,066,679	(357,726)					1,133,121	1,925,000	14.060
000000-00-0	NEW VERNON INDIA FUND, LP	R	Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	264,299	264,299	264,299	(23,693)							0.050
000000-00-0	NG CAPITAL PARTNERS II LP	R	Lima	PER	NEXUS GROUP		07/22/2013		3,756,738	3,756,738	3,756,738	(467,097)						13,031,855	2.920
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		12/22/2011	3	11,395,610	11,395,610	11,395,610	(344,834)					2,406,744	1,571,772	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	4,344,750	4,344,750	4,344,750	1,316,100						1,148,642	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	5,698,386	5,698,386	5,698,386	(92,614)					2,259,060	3,201,591	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	R	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	190,244	190,244	190,244							16,709,756	0.850
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		83,977,190	83,977,190	83,977,190	2,799,354							11.140
000000-00-0	ONCAP III	R	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011		9,214,205	9,214,205	9,214,205	1,426,570				(548,350)		7,248,080	2.080
000000-00-0	ORCHID ASIA V	R	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011		14,388,900	14,388,900	14,388,900	6,035,232						4,599,674	3.280
000000-00-0	ORCHID ASIA VI LP	R	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		353,198	353,198	353,198							14,646,802	1.630
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B		St Peter Port	GGY	Partners Group		06/27/2006	3	9,687,810	9,687,810	9,687,810	1,897,835				(667,016)		1,283,875	5.060
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BRA	Patria Investimentos		08/29/2011		11,457,031	11,457,031	11,457,031	901,595						17,824,513	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BRA	Patria Investimentos		10/16/2008		7,133,336	7,133,336	7,133,336	808,045						1,583,087	1.180
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005	2	1,993,486	1,993,486	1,993,486	(796,333)					645,934	361,946	2.210
70714@-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	13,895,600	13,895,600	13,895,600	462,482					1,321,867	6,436,000	5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	R	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013		11,023,699	11,023,699	11,023,699	3,062,233					1,280,964	24,217,415	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	8,957,777	8,957,777	8,957,777	295,410					1,546,748	1,249,193	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2	2,172,855	2,172,855	2,172,855	(312,095)					258,644	1,036,650	1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		02/28/2006	3	5,418,680	5,418,680	5,418,680	(1,950,547)					3,499,270	1,535,088	0.880
000000-00-0	SAIF PARTNERS IV		Central	HKG	SAIF Partners		08/27/2010		18,036,554	18,036,554	18,036,554	1,301,037					283,630	1,825,448	1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	R	Boston	MA	Sankaty Advisors		10/17/2012		8,262,806	8,262,806	8,262,806	(325,895)					181,201	7,253,500	1.190
000000-00-0	SEGULAH IV, LP	R	Stockholm	SWE	Segulah Advisor		04/28/2008	3	7,068,517	7,068,517	7,068,517	2,315,584				(754,725)	15,377	1,967,900	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		05/20/2005	3	1,526,529	1,526,529	1,526,529	(111,925)					1,454,262	194,994	2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3	7,999,160	7,999,160	7,999,160	(1,376,582)					2,848,760	141,314	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	R	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3	2,370,348	2,370,348	2,370,348	(115,271)						12,014,381	6.350
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007	3	8,631,409	8,631,409	8,631,409	2,300,301					355,256	1,746,686	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	R	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	10,416,086	10,416,086	10,416,086	2,555,931						27,528,444	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	15,167,338	15,167,338	15,167,338	1,473,329						6,623,784	4.580
000000-00-0	STEELRIVER LDC INVESTMENTS LP	R	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		20,494,608	20,494,608	20,494,608	5,518,803					579,349		5.370
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		8,677,106	8,677,106	8,677,106	(2,190,823)					38,849	120,248	2.400
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		10,779,320	10,779,320	10,779,320	175,962						264,652	1.010
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	1,144,146	1,144,146	1,144,146	18,158							0.950
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	87,522	87,522	87,522	(99,492)							0.490
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	SYCAMORE PARTNERS		07/10/2012	3	20,427,072	20,427,072	20,427,072	4,781,057					3,225,003	8,972,842	2.430
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	11,422,017	11,422,017	11,422,017	2,009,706					1,104,898	1,757,482	0.100
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		12/22/2011	3	15,163,648	15,163,648	15,163,648	1,338,250					1,387,551	1,978,058	0.090
000000-00-0	TRIDENT V	R	Greenwich	CT	Stone Point Capital		12/20/2010	3	26,133,022	26,133,022	26,133,022	2,249,106						3,340,008	1.280
000000-00-0	TRIDENT VI LP	R	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	2,023,897	2,023,897	2,023,897	(92,943)						21,983,159	0.570
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3	3,015,918	3,015,918	3,015,918	56,966					258,707	1,666,654	1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	6,041,096	6,041,096	6,041,096	(221,701)					866,176	1,002,664	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	1,617,115	1,617,115	1,617,115	100,257						3,311,579	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	4,634,347	4,634,347	4,634,347	(93,855)						9,169,404	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	6,676,036	6,676,036	6,676,036	(2,662,072)					1,377,273	894,192	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	43,041,935	43,041,935	43,041,935	5,521,804						7,748,377	1.590
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		6,019,428	6,019,428	6,019,428	(1,639,495)					1,761,387		0.210
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		10/24/2007		18,120,498	18,120,498	18,120,498	1,215,638					2,232,969		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	R	Wayzata	MN	Wayzata Partners		05/24/2013		5,987,317	5,987,317	5,987,317	(143,096)						22,588,100	1.120
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		3,537,020	3,537,020	3,537,020	(579,155)					629,996	765,887	0.920
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	11,923,855	11,923,855	11,923,855	1,609,060					689,598	1,450,889	0.450
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	5,607,080	5,607,080	5,607,080	(486,719)					1,274,155	1,593,653	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,622,629,127	1,622,629,127	1,622,629,127	115,452,923		1,015,781		(6,607,401)	87,724,012	784,323,395	XXX
02014#-10-6	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	ALLSTATE FINANCIAL SERVICE		01/01/2007		28,139,336	28,139,336	28,139,336	6,379,301							100.000
000000-00-0	BLACK TORO CAPITAL FUND, LP	R	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC		10/29/2014		11,214,913	11,214,913	11,214,913							12,242,712	47.500

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP																		
000000-00-0			NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013		10,635,415	10,635,415	10,635,415	(832,413)						88,845,227	99.010
87822*-10-3	TECH-COR, LLC		Dover	DE	TECH-COR, LLC		01/01/2007												100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									49,989,664	49,989,664	49,989,664	5,546,888						101,087,939	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		06/22/2006		3,790,268	3,790,268	3,790,268	223,752						380,000	0.750
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		5,924,054	5,924,054	5,924,054	823,570						1,200,000	0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		10,472,298	10,472,298	10,472,298	2,358,681					571,304	6,300,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	C	New York	NY	Blackstone Group		03/31/2009		18,261,391	18,261,391	18,261,391	2,252,174		(1,390,845)			643,116	3,269,669	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		9,547,300	9,547,300	9,547,300	995,053					323,038		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		24,900,873	24,900,873	24,900,873	590,250					4,374,244	1,202,127	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		31,516,203	31,516,203	31,516,203	5,380,971					5,765,758	1,647,095	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	R	New York	NY	Blackstone Group		12/12/2011		50,157,502	50,157,502	50,157,502	7,364,306					1,733,427	11,903,786	0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II		Sao Paulo	BRA	Brazilian Capital		12/22/2011		7,444,764	7,444,764	7,444,764	(146,626)					374,783		28.330
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		02/28/2009										386,913		3.000
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	R	Luxembourg	LUX	CB Richard Ellis		07/15/2011		16,654,981	16,654,981	16,654,981	5,686,626						8,839,286	19.250
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005					1,806,508		3,467,694					1.300
000000-00-0	CB STRATEGIC PARTNERS III		Los Angeles	CA	CB Richard Ellis		01/06/2004		556,149	556,149	556,149	24,298							3.010
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		12/11/2007		17,669,274	17,669,274	17,669,274	1,313,906							3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	R	New York	NY	Blackstone Group		06/24/2011		144,368,278	144,368,278	144,368,278	8,682,011					27,260,147	15,067,907	24.060
000000-00-0	COMMUNITY REINVESTMENT FUND 2003 LLC		Chicago	IL	COMMUNITY REINVESTMENT FUND INC.		12/31/2003												13.440
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	R	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		12,181,292	12,181,292	12,181,292	(1,535,114)						15,833,508	4.660
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		1,867,119	1,867,119	1,867,119	(654,075)					963,447	40,355	7.150
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		239,260	239,260	239,260	50,030						5,753,483	2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		12/31/2008		5,187	5,187	5,187	(10,995)							2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	C	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		12,693,306	12,693,306	12,693,306	491,079					113,283	261,386	2.610
000000-00-0	KTR INDUSTRIAL FUND II	C	New York	NY	KTR CAPITAL PARTNERS		12/31/2007		19,964,384	19,964,384	19,964,384	2,710,074					2,371,396	1,608,696	2.860
000000-00-0	KTR INDUSTRIAL FUND III LP	C	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		10,187,965	10,187,965	10,187,965	1,882,706						16,575,328	2.080
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PARTNERS		03/27/2002		64,124	64,124	64,124	1,483						274,003	4.960
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		2,897,599	2,897,599	2,897,599	312,227						2,136,304	4.410
000000-00-0	LANDMARK REAL ESTATE FUND VII		Simsbury	CT	LANDMARK PARTNERS		10/20/1997		316,346	316,346	316,346	(2,199)							11.430
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	R	Simsbury	CT	LANDMARK PARTNERS		12/22/2011		23,795,758	23,795,758	23,795,758	(446,572)					5,578,368	8,776,453	6.610
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		11/02/2005		17,876,501	17,876,501	17,876,501	697,277							2.160
000000-00-0	LONE STAR FUND VII	R	Dallas	TX	Lone Star Funds		12/22/2011		27,359,513	27,359,513	27,359,513	(16,415,000)					28,085,300	6,163,550	3.750
000000-00-0	LONE STAR REAL ESTATE FUND III LP	R	DALLAS	TX	LONE STAR FUNDS		05/20/2014		14,176,120	14,176,120	14,176,120	(144,134)						17,340,010	1.010
000000-00-0	MEADOWBROOK		Arlington Heights	IL	CONCORD HOMES		08/25/1993												30.000
000000-00-0	ML-AI VENTURE 2, LLC	R	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		10/07/2014		40,685,698	40,685,698	40,685,698								25.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		06/05/1998		65,789	65,789	65,789	(9,570)							2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		15,410,295	15,410,295	15,410,295	413,683					1,556,713	2,626,280	0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2008		5,074,008	5,074,008	5,074,008	976,701						242,868	2.650
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	R	St Peter Port	GGY	Partners Group		07/15/2011		44,892,473	44,892,473	44,892,473	2,580,151						8,725,571	11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRA	Patria Investimentos		12/22/2011		9,560,904	9,560,904	9,560,904	(41,568)						16,476,725	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011		8,728,183	8,728,183	8,728,183	(1,175,714)						429,807	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	R	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011		57,868,772	57,868,772	57,868,772	5,628,094						451,631	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		5,523,904	5,523,904	5,523,904	1,366,857							1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/30/2008		3,775,645	3,775,645	3,775,645	(2,341,819)					3,009,083	2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		412,402	412,402	412,402	(65,760)					44,610		2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		12,387,657	12,387,657	12,387,657	2,071,388							2.320
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		12/22/2011		31,246,973	31,246,973	31,246,973	3,751,342						878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		15,893,774	15,893,774	15,893,774	(564,101)							2.330
000000-00-0	STARWOOD OPPORTUNITY FUND IV		Greenwich	CT	Starwood Capital		01/22/1997												3.010
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003		1,773,048	1,773,048	1,773,048	(395,994)							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		05/11/2009		21,073,778	21,073,778	21,073,778	313,221					3,036,937	6,287,249	1.240

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WESTBROOK REAL ESTATE FUND IV		New York	NY	Westbrook Partners		10/17/2000		74,334	74,334	74,334	14,532							1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		13,531,996	13,531,996	13,531,996	288,416					1,539,394		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	New York	NY	Westbrook Partners		12/22/2011		12,604,141	12,604,141	12,604,141	(168,823)					2,340,040	2,069,069	1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		1,302,701	1,302,701	1,302,701	27,410							4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		8,119,095	8,119,095	8,119,095	3,188,493							2.260
000000-00-0	WESTMINSTER FUND II, LP		Lake Forest	IL	WESTMINSTER ADVISORS		08/03/1998					205,416							18.670
1799999. Joint Venture Interests - Real Estate - Unaffiliated									794,893,380	794,893,380	794,893,380	40,354,622		3,467,694		(1,390,845)	90,071,302	164,796,304	XXX
02014#-30-6	AP REAL ESTATE LLC		DOVER	DE	ALLSTATE INSURANCE COMPANY		03/26/2012		67,103,556	67,103,556	67,103,556	1,143,820							100.000
02001#-AS-2	AP Timber LLC		Dover	DE	ALLSTATE INSURANCE COMPANY		05/22/2012		152,195,474	152,195,474	152,195,474	(5,550,966)					6,500,000		100.000
02014#-20-5	CURRENT CREEK INVESTMENTS LLC		Northbrook	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011		179,986,452	179,986,452	179,986,452	8,520,309					8,500,000	347,424	100.000
000000-00-0	NEW LOST RABBIT, LLC		Jacksonville	MS	Internal Transfer		08/22/2014		4,087,500	4,087,500	4,087,500								100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									403,372,983	403,372,983	403,372,983	4,113,163					15,000,000	347,424	XXX
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		3,583,474	3,583,474	3,583,474	2,062,223							9.770
000000-00-0	IMPACT CHILDCARE LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		01/03/2006		187,823	187,823	187,823	(59,673)							14.890
000000-00-0	IMPACT HEALTHCARE LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		09/26/2005		217,513	217,513	217,513	(1,149)						376,422	12.960
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									3,988,810	3,988,810	3,988,810	2,001,401						376,422	XXX
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		09/21/2006		12,737	12,737	12,737	(12,854)							14.890
000000-00-0	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	21,633,391	21,633,391	21,633,391	2,737,362				(1,360,818)	488,496	6,329,934	8.840
2199999. Joint Venture Interests - Other - Unaffiliated									21,646,128	21,646,128	21,646,128	2,724,508				(1,360,818)	488,496	6,329,934	XXX
02000#-AB-8	ALLSTATE CNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						5,852		
02004#-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						5,922		
2499999. Surplus Debentures, etc - Affiliated									25,050,000	25,050,000	25,050,000						11,774		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		11,536,501	11,536,501	11,536,501		(1,379,687)					1,093,855	12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		16,697,035	16,697,035	16,697,035		(2,580,163)					2,219,242	11.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	Boston Capital		10/01/2010		12,878,986	12,878,986	12,878,986		(1,817,605)					24,050	7.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		7,293,440	7,293,440	7,293,440		(942,885)					691,332	5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		15,258,529	15,258,529	15,258,529		(1,984,709)					645,245	6.940
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP FORMERLY MMA		Boston	MA	Boston Financial		12/22/2011		5,719,041	5,719,041	5,719,041		(1,283,754)						24.690
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXVII	R	New York	NY	CENTERLINE CAPITAL GROUP		12/19/2007		10,165,640	10,165,640	10,165,640		(2,112,103)						21.120
000000-00-0	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998		50,166	50,166	50,166		(38,237)						3.600
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		11,696,444	11,696,444	11,696,444		(1,420,348)					761,369	12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		13,531,600	13,531,600	13,531,600		(1,899,232)					3,180,169	9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	R	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		7,634,514	7,634,514	7,634,514		(939,327)					1,283,474	12.500
000000-00-0	ILLINOIS EQUITY FUND		Chicago	IL	ILLINOIS EQUITY FUND		05/29/1998		34,291	34,291	34,291		(4,769)						11.000
000000-00-0	LEHMAN HOUSING		Dover	DE	LEHMAN HOUSING		11/20/1998		14,894	14,894	14,894		(70,012)						14.630
000000-00-0	LEHMAN HOUSING		Dover	DE	LEHMAN HOUSING		11/20/1998		10,501	10,501	10,501		(49,376)						10.320
000000-00-0	NATIONAL EQUITY FUND		Chicago	IL	NATIONAL EQUITY FUND		02/02/1998						(76,898)						24.390
000000-00-0	NATIONAL EQUITY FUND 2007		Chicago	IL	NATIONAL EQUITY FUND, INC.		08/29/2007		4,175,483	4,175,483	4,175,483		(886,348)						5.130
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		14,507,362	14,507,362	14,507,362		(1,468,342)					768,717	9.890
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	C	Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007		8,614,152	8,614,152	8,614,152		(1,753,901)					545,103	9.470
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	C	Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		9,837,027	9,837,027	9,837,027		(1,464,789)					742,027	6.000
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	C	Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		6,982,086	6,982,086	6,982,086		(936,626)					464,130	6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		11,041,601	11,041,601	11,041,601		(1,360,955)					338,467	8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		14,207,771	14,207,771	14,207,771		(1,386,516)					753,160	8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		16,378,029	16,378,029	16,378,029		(1,897,207)					1,421,599	8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13		Cleveland	OH	RBC Capital Markets		11/04/2010		13,758,225	13,758,225	13,758,225		(1,809,704)					556,179	11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	R	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		14,361,354	14,361,354	14,361,354		(1,835,612)					996,941	8.330
000000-00-0	RED STONE 2011 NATIONAL FUND		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		8,919,146	8,919,146	8,919,146		(1,109,886)					327,312	11.810

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	RELATED CORPORATE PARTNERS		Dover	DE	RELATED CORPORATE PARTNERS		07/01/1998												24.090
000000-00-0	RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		Greenwich	CT	Richman Group		07/30/2010		17,469,513	17,469,513	17,469,513		(2,461,846)					367,022	10.640
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP USA 84	R	Greenwich	CT	Richman Group		04/15/2011		22,566,065	22,566,065	22,566,065		(2,731,172)					1,439,999	11.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		9,951,166	9,951,166	9,951,166		(1,303,734)					753,212	12.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									285,290,560	285,290,560	285,290,560		(39,005,739)					19,372,603	XXX
000000-00-0	AEP GEORGIA INVESTMENT FUND 2007 LLC		Columbia	MO	AFFORDABLE EQUITY PARTNERS		11/30/2007		9,242,253	9,242,253	9,242,253		(1,771,236)						100.000
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		5,694,624	5,694,624	5,694,624		(1,541,945)						53.450
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									14,936,877	14,936,877	14,936,877		(3,313,181)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse		12/12/2006		1,318,498	1,318,498	1,318,498		(359,448)						18.570
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		2,959,122	2,959,122	2,959,122		(926,465)						91.370
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									4,277,621	4,277,621	4,277,621		(1,285,913)						XXX
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY		Dover	DE	JPM Chase		11/30/2012		42,132	42,132	42,132								
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY AICB		Dover	DE	JPM Chase		04/01/2013		1,374	1,374	1,374								
4299999. Any Other Class of Assets - Unaffiliated									43,507	43,507	43,507								XXX
4499999. Total - Unaffiliated									2,787,575,510	2,787,575,510	2,787,575,510	163,817,326	(43,604,833)	4,483,475		(9,359,064)	180,202,278	1,005,912,070	XXX
4599999. Total - Affiliated									478,412,647	478,412,647	478,412,647	9,660,051					15,011,774	101,435,363	XXX
4699999 - Totals									3,265,988,156	3,265,988,156	3,265,988,156	173,477,378	(43,604,833)	4,483,475		(9,359,064)	195,214,052	1,107,347,434	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
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	2		2,071,998		1.750
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	2		3,673,469		7.460
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		8,170,576		2.370
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								13,916,044		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	3		27,973		4.260
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013			9,102,936		11.350
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008			270,288		1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	01/29/2007	3		290,324		0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		6,269,707		0.990
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		276,383		0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		15,912,229		2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			9,826,496		0.700
000000-00-0	ARGAN CAPITAL LP	London	GBR	Argan Capital	02/12/2007	3		81,570		1.850
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	3		7,471,611		1.020
000000-00-0	ATLANTA CO-INVESTMENT II LP	Central	HKG	BARING PRIVATE EQUITY ASIA	07/11/2014		8,077,457			1.680
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010			3,581,790		6.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014		1,851,338	2,195,255		2.760
000000-00-0	AVIGO SME FUND III	Mumbai	IND	Avigo Capital	06/30/2010			685,750		8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011			5,073,239		3.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011			906,400		1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	12/22/2011	3		1,592,798		16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	3		4,088,307		4.050
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010			8,098,041		0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	3		1,395,192		1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	CAN	DIRECT	05/01/2009	3		81,193		5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	3		118,001		0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	3		76,744		0.020
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007			115,053		2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	3		191,108		5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	3		1,599,415		1.540
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	2		6,334		1.300
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3	16,515,504	92,767		23.190
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	3	899,075	6,857,946		0.360
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011			2,904,129		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	2		7,528,566		5.250
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	04/18/2006	3		250,097		30.780
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	04/18/2006	3		255,043		2.300
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	2		2,023,728		0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	12/13/2013	2		1,750,000		0.410
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	DIRECT	12/13/2004	3		38,724		0.810
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014		53,333			0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	3		8,367		2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	3		8,542,888		1.540
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	3		633,437		0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	3		12,217,145		2.250
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		1,774,980		5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011			3,498,000		4.570
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		2,982,396		3.600
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	3		49,799		6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		30,868		3.210
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		3,818,470		7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014		13,078,000			6.190
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	3		122,558		0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	3		5,931,836		1.120
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	03/31/2009			226,464		18.540
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	Advent Group	03/19/1997	3		112,989		2.300
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		72,325		0.510
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		9,686,589		1.730
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3	2,624,500			1.110
000000-00-0	GTCR INVESTORS CROWN LP/CALL CREDIT	Chicago	IL	GTCR	03/10/2014		5,200,000			5.090
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	3		160,956		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			60,181		0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		159,624		4.920

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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	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	3		483,567		1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		11,954,352		9.140
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	3		597,257		2.230
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			13,616,500		0.940
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012			1,890,800		13.050
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP	05/01/2014		384,000	2,861,932		12.790
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT	10/01/2014		45,000,000	43,250,000		22.240
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		4,306,145		2.530
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		2,929		2.440
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		17,883		2.430
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		3,001		2.440
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	3		9,036		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		10,750		1.830
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		3,819,749		7.930
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	DIRECT	09/30/2008	3		9,646		1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	DIRECT	01/04/2008	3		1,128,679		0.810
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003			16,512		2.360
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	3		16,272		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004			65,454		2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	3		74,328		2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	3		2,638,706		1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	3		58,509		0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010			6,251,298		2.400
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013			839,114		1.180
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007			530,550		0.830
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013			294,510		0.570
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	2		19,780		0.880
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013			902,455		0.170
000000-00-0	MSPE IV VISION INVESTORS LP	NEW YORK	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	08/06/2014		700,000			1.120
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	3		126,926		0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3		6,718,371		0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3	124,292			0.490
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005			243,980		14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013			580,424		2.920
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	DIRECT	12/28/2004	3		40,884		0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	3		2,847,777		0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		81,263		2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		307,963		0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3	103,184	87,061		0.850
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014		50,000,000	33,000,000		11.140
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011			2,539,371		2.080
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011			4,994,203		3.280
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014		353,198			1.630
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	06/27/2006	3		344,924		5.060
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011			3,913,494		2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008			91,733		1.180
707148-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	2		1,599,000		5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013			6,196,921		0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		474,594		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	2		72,775		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	3		415,935		0.880
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010			3,840,915		1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012			4,808,500		1.190
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		1,172,560		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	3		3,516		2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	3		3,460,406		1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	3	755,116	1,767,474		6.350
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		636,382		0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		6,483,933		0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		1,365,434		4.580
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			179,256		1.010
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	DIRECT	05/01/2007	3		86,052		5.740
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		14,118,116		2.430
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	DIRECT	09/30/2008	3		11,006		0.880

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

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		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	TENASKA POWER FUND, LP	Omaha	NE	DIRECT	03/25/2005	3		46,399		1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GGY	DIRECT	11/02/2006	3		444,944		0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	3		74,213		0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	3		2,272,722		0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		8,980,763		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3	117,264	1,999,577		0.570
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	3		9,125		1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	3		126,938		0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3		839,306		0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		4,877,496		1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		9,792		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		2,129,018		1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013			4,602,300		1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		1,037,054		0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	3		605,578		1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated							145,836,261	377,461,095		XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC	10/29/2014		4,940,000	6,274,913		47.500
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013			11,981,354		99.010
1699999. Joint Venture Interests - Common Stock - Affiliated							4,940,000	18,256,267		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008			960,000		0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011			3,360,000		0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			1,336,758		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003			4,677		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007			181,139		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			463,083		0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			14,424,593		0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BRA	Brazilian Capital	12/22/2011			2,243,701		28.330
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CB Richard Ellis	07/15/2011			250,000		19.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007			138,824		3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011			1,268,974		24.060
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners	03/30/2012			452,114		2.780
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DIRECT	05/29/2003			734		2.720
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			8,733,537		4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			35,430		7.150
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO	01/02/2013			347,856		1.480
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005			5,452		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008			19,285		2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008			119,934		2.610
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013			1,250,000		2.080
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011			4,626,038		6.610
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014		1,025,523	15,923,630		1.010
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014		2,060,000	38,720,000		25.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	DIRECT	11/06/2002			3,137		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	DIRECT	10/10/2006			16,207		1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			1,411,018		0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	DIRECT	07/30/2007			29,812		0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008			113,136		2.650
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011			1,235,462		11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos	12/22/2011			2,239,195		9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011			635,676		1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011			6,669,950		12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	DIRECT	09/28/2004			520		1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			56,670		1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			81,530		0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006			3,343		2.320
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	DIRECT	08/26/2005			49,044		0.480
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	12/22/2011			3,146,400		2.650
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	DIRECT	01/10/2006			846		2.410
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003			690		2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009			20,115		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			151,827		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			234,093		1.050
1799999. Joint Venture Interests - Real Estate - Unaffiliated							3,085,523	110,964,431		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	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	2		8,182,371		8.840
2199999. Joint Venture Interests - Other - Unaffiliated								8,182,371		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital	06/12/2012			(243,002)		11.650
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			(757)		8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			17,512		8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			147,191		8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP	08/15/2011			(282,970)		8.330
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011			(10,501)		11.810
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								(372,527)		XXX
000000-00-0	TCF A/NC-1 LLC	Charlotte	NC	Wachovia	08/16/2007			(3,553)		
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated								(3,553)		XXX
4499999. Total - Unaffiliated							148,921,783	510,147,861		XXX
4599999. Total - Affiliated							4,940,000	18,256,267		XXX
4699999 - Totals							153,861,783	528,404,127		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	12/31/2014	2,905,188							2,905,188	2,905,188				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							2,905,188							2,905,188	2,905,188				
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	10/09/2014	710,877							710,877	710,877				
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	10/03/2014	3,055,731							3,055,731	3,055,731				
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	10/15/2014	576,316							576,316	576,316				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							4,342,924							4,342,924	4,342,924				
000000-00-0	72 CAPITAL INTERNATIONAL	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	10/31/2014	374,850							374,850	466,740		91,890	91,890	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	12/19/2014	254,674							254,674	254,674				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/17/2014	5,854,146							5,854,146	5,854,146				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	01/29/2007	08/21/2014	6,960,675							6,960,675	6,960,675				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	02/07/2014	474,989							474,989	474,989				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/29/2014	1,551,933							1,551,933	1,551,933				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/29/2014	3,373,399							3,373,399	3,373,399				
00219@-10-5	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	02/03/2014	813,181							813,181			(813,181)	(813,181)	
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	10/06/2014	17,592,757							17,592,757	17,592,757				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	12/22/2014	24,091							24,091	24,091				
000000-00-0	ARGAN CAPITAL LP	London	GBR	Argan Capital	02/12/2007	05/30/2014	8,460,747	(81,373)				(81,373)	196,708	8,576,081	8,384,789	3,155	(194,448)	(191,293)	
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/22/2014	214,349							214,349	(1,982)	(216,331)		(216,331)	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	12/31/2014									(42,967)	(42,967)		(42,967)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	12/18/2014	2,763,998							2,763,998	2,763,998				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/10/2014								1,150,534	1,150,534				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	DIRECT	07/20/2006	06/30/2014	2,873,367	(207,363)				(207,363)		2,666,004	2,521,479		(144,525)	(144,525)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	12/30/2014	8,545,681							8,545,681	8,545,681				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	07/07/2014	177,767							177,767	177,767				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	12/22/2011	08/21/2014	151,232							151,232	151,232				
000000-00-0	B IV Capital Partners LP	Waltham	MA	DIRECT	03/28/2003	06/30/2014	577,263	1,435,027				1,435,027		2,012,290	466,757		(1,545,533)	(1,545,533)	
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	08/12/2014	1,085,836							1,085,836	1,085,836				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	12/30/2014	3,400,136							3,400,136	3,400,136				
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	11/18/2014	111,621							111,621	111,621				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	CAN	DIRECT	05/01/2009	06/30/2014	14,419,638	2,213,974				2,213,974	(605,103)	16,028,509	15,219,122	(428,879)	(380,508)	(809,387)	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	12/17/2014	664,128							664,128	664,128				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	12/17/2014	1,913,850							1,913,850	1,913,850				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	12/30/2014	4,053,168							4,053,168	4,053,168				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	09/04/2014	230,319							230,319	230,319				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/29/2014								3,942,602	3,942,602				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	09/30/2014								1,704,103	1,704,103				
156726-11-1	CERBERUS INSTITUTIONAL PARTNERS LP SERIES FOUR	New York	NY	DIRECT	03/07/2007	07/10/2014	6,290,310	(2,083,381)		767,552		(2,850,933)		3,439,377	5,459,437		2,020,059	2,020,059	274,507
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	11/07/2014	628,488							628,488	617,949	(10,539)		(10,539)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	12/30/2014	2,626,461							2,626,461	2,626,461				
000000-00-0	DOUGHTY HANSON & CO V	London	GBR	DIRECT	05/04/2007	06/30/2014	8,300,051	(1,371,561)				(1,371,561)	11,480	6,939,970	7,909,914	1,247	968,697	969,943	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	04/18/2006	06/30/2014	2,857,089	648,847				648,847	(136,996)	3,368,940	2,379,480	(36,612)	(952,849)	(989,461)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	04/18/2006	06/30/2014	2,896,154	23,946				23,946		2,920,099	2,570,517		(349,583)	(349,583)	
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	11/06/2014	1,546,586							1,546,586	1,546,586				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	DIRECT	12/13/2004	10/22/2014	1,369,943	(3,666,949)		214,834		(3,881,783)		(2,511,840)			2,511,840	2,511,840	1,561,615
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	12/31/2014	126,404							126,404	126,404				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	12/31/2014	6,772,317							6,772,317	6,772,317				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	11/26/2014	1,224,394							1,224,394	1,224,394				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	12/08/2014	651,527							651,527	549,532	(101,995)		(101,995)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	12/18/2014	1,368,361							1,368,361	1,257,738	(110,623)		(110,623)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	10/31/2014	3,218,665							3,218,665	3,218,665				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	10/22/2014	318,000							318,000	318,000				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	11/18/2014	4,991,671							4,991,671	4,991,671				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	03/27/2007	08/13/2014	210,393							210,393	210,393				
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	02/28/2014									12,009		12,009	12,009	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	12/23/2014	1,188,187							1,188,187	1,188,187				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/23/2014	135,574							135,574	135,574				
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	09/30/2014	(1,152,070)	(287,312)				(287,312)		(1,439,381)	(1,067,827)		371,554	371,554	
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	10/06/2014								75,833	75,833				
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	GBR	FORTELUS CAPITAL MANAGEMENT	04/01/2013	09/30/2014	609,928							609,928	559,928		(50,001)	(50,001)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	12/31/2014	4,188,771							4,188,771	4,188,771				
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	10/15/2014	918,180							918,180	918,180				
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	03/31/2009	12/15/2014	19,966,467							19,966,467	19,966,467				
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	Advent Group	03/19/1997	09/11/2014	711,053							711,053	711,053				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	12/11/2014	752,081							752,081	752,081				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/19/2014	4,765,881							4,765,881	4,765,881				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/30/2014	1,595,364							1,595,364	1,595,364				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	12/17/2014	1,887,107							1,887,107	1,887,107				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/31/2014	475,559							475,559	475,559				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	12/19/2014	335,408							335,408	335,408				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/30/2014	2,785,720							2,785,720	2,785,720				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	11/26/2014	644,676							644,676	644,676				
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	12/31/2014	110,890							110,890	110,890				
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP	04/01/2013	08/28/2014	238,907							238,907	308,582		69,674	69,674	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/25/2014	381,391							381,391	381,391				
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT	10/01/2014	11/28/2014								1,823,336	1,885,000		61,664	61,664	
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/14/2014	4,339,339							4,339,339	4,339,339				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	12/30/2014	2,558,215							2,558,215	2,558,215				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/30/2014	3,059,664							3,059,664	3,059,664				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	DIRECT	09/30/2008	06/30/2014	4,293,961	2,358,542				2,358,542		6,652,503	4,167,700		(2,484,803)	(2,484,803)	
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	DIRECT	01/04/2008	06/30/2014	11,383,247	(868,312)				(868,312)		10,514,935	11,049,954		535,019	535,019	
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	12/18/2014	446,003							446,003	446,003				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	12/18/2014	956,386							956,386	956,386				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	07/08/2014	5,234,796							5,234,796	5,234,796				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	12/31/2014	336,655							336,655	336,655				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	11/05/2014	763,452							763,452	763,452				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	08/04/2014	1,375,572							1,375,572	1,375,572				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	12/02/2014	2,175,867							2,175,867	2,175,867				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	12/22/2014	3,657,342							3,657,342	3,657,342				
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	LONGBOW CAPITAL PARTNERS, L.P.	03/28/2012	06/30/2014									142,740		142,740	142,740	
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013	03/31/2014	2,338,219							2,338,219	2,338,219				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	01/17/2014	76,136							76,136	76,136				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	11/04/2014	273,734							273,734	273,734				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	DIRECT	12/05/2003	06/30/2014	11,707,844	(13,163,513)				(13,163,513)		(1,455,669)	11,035,238		12,490,907	12,490,907	
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013	09/12/2014	239,779							239,779	239,779				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	12/19/2014	2,136,741							2,136,741	2,136,741				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	12/10/2014	2,232,232							2,232,232	2,232,232				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005	10/21/2014	650,859							650,859	650,859				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	07/22/2014	7	(2)				(2)		5	28		23	23	
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	02/21/2014	230,045							230,045	230,045				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	DIRECT	12/28/2004	06/30/2014	5,159,743	(7,095,596)				(7,095,596)		(1,935,853)	4,767,122		6,702,975	6,702,975	142,143
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	12/02/2014	3,183,032							3,183,032	3,183,032				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	DIRECT	09/30/2008	06/30/2014	1,866,050	1,994,186				1,994,186		3,860,236	1,655,895		(2,204,341)	(2,204,341)	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	12/18/2014	6,011,939							6,011,939	6,011,939				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/24/2014	1,987,760							1,987,760	1,987,760				
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014	11/28/2014								1,822,164	1,885,000		62,836	62,836	
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	06/05/2014	210,437							210,437	202,356	(8,081)		(8,081)	

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	10/09/2014	6,470,851							6,470,851	6,470,851				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	06/27/2006	09/29/2014	1,948,279							1,948,279	1,869,617	(78,662)		(78,662)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	02/05/2014	353,444							353,444	353,444				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	07/16/2014	59,841							59,841	59,841				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	12/19/2014	798,335							798,335	798,335				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	12/31/2014	5,486,698							5,486,698	5,486,698				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/12/2014	3,646,703							3,646,703	3,646,703				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	11/21/2014	674,148							674,148	674,148				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	12/15/2014	2,452,454							2,452,454	2,452,454				
000000-00-0	S.A.C GLOBAL DIVERSIFIED FUND, LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	07/01/2013	12/31/2013									(30,792)		(30,792)	(30,792)	
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	S.A.C. CAPITAL ADVISORS	12/28/2011	12/31/2013									(193,298)		(193,298)	(193,298)	
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010	12/15/2014	677,285							677,285	677,285				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	12/08/2014	420,688							420,688	420,688				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	12/29/2014	1,052,575							1,052,575	994,423	(58,153)		(58,153)	
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	12/15/2014								36,971	36,971				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/19/2014	1,822,633							1,822,633	1,822,633				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/04/2014	105,091							105,091	105,091				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	10/28/2014	1,107,308							1,107,308	1,107,308				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/17/2014	1,076,423							1,076,423	1,076,423				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	08/21/2014	534,487							534,487	534,487				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	08/21/2014	811,141							811,141	811,141				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	08/28/2014	206,302							206,302	114,671		(91,631)	(91,631)	
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	DIRECT	05/01/2007	06/30/2014	8,675,750	177,745				177,745		8,853,495	7,719,981		(1,133,514)	(1,133,514)	
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	09/10/2014	8,537,652							8,537,652	8,537,652				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	8,724,703	1,103,687				1,103,687		9,828,390	7,415,945		(2,412,445)	(2,412,445)	
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	DIRECT	03/25/2005	06/30/2014	4,037,067	(625,683)				(625,683)		3,411,384	3,221,968		(189,416)	(189,416)	
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GGY	DIRECT	11/02/2006	06/30/2014	8,778,527	(918,722)				(918,722)	(15,858)	7,843,948	9,120,202	54,392	1,221,862	1,276,254	
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	8,418,213	(1,956,292)				(1,956,292)		6,461,921	6,691,583		229,662	229,662	
000000-00-0	TPG IV	Fort Worth	TX	DIRECT	12/09/2003	06/30/2014	5,838,258	(2,275,092)				(2,275,092)		3,563,166	5,348,949		1,785,783	1,785,783	279,260
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	11/14/2014	1,027,763							1,027,763	1,027,763				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	12/31/2014	1,431,555							1,431,555	1,431,555				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	11/24/2014	2,449,119							2,449,119	2,449,119				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	11/26/2014	746,973							746,973	746,973				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	10/09/2014	62,544							62,544	62,544				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	12/22/2014	559,947							559,947	559,947				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	11/12/2014	1,811,608							1,811,608	1,811,608				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	09/08/2014	2,603,713							2,603,713	2,603,713				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	12/10/2014	2,258,706							2,258,706	2,258,706				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	07/25/2014	536,500							536,500	536,500				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/11/2014	622,125							622,125	622,125				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	10/27/2014	5,089,544							5,089,544	5,089,544				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	09/30/2014	2,796,794							2,796,794	2,796,794				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							356,450,487	(24,645,196)		982,386		(25,627,582)	(549,770)	340,828,678	355,902,958	(1,034,049)	16,108,329	15,074,280	2,257,525
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC	10/29/2014	12/31/2014									(31,819)	(31,819)		(31,819)	
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	12/26/2014	577,113							577,113	577,113				
1699999. Joint Venture Interests - Common Stock - Affiliated							577,113							577,113	545,294	(31,819)		(31,819)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	07/25/2014	1,125,926							1,125,926	1,125,926				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	10/10/2014	2,630,784							2,630,784	2,630,784				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	11/25/2014	6,406,535							6,406,535	6,406,535				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/29/2014	7,053,177							7,053,177	6,958,760	(94,417)		(94,417)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	12/05/2014	1,729,616							1,729,616	1,729,616				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/16/2014	8,089,303							8,089,303	8,089,303				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/30/2014	12,527,476							12,527,476	12,527,476				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	12/31/2014	6,174,844							6,174,844	6,174,844				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BRA	Brazilian Capital	12/22/2011	09/04/2014	516,982							516,982	516,982				
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	DIRECT	09/30/2008	09/30/2014									2,416,419		2,416,419	2,416,419	
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	DIRECT	12/31/2008	09/30/2014	8,885,713	1,380,787		3,046,429		(1,665,642)		7,220,071	6,355,783		(864,288)	(864,288)	
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CB Richard Ellis	07/15/2011	12/15/2014	36,585,732							36,585,732	36,585,732				
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	Los Angeles	CA	CB Richard Ellis	12/07/2005	09/26/2014	433,784							433,784	530,325		96,541	96,541	
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	09/30/2014	660,595							660,595	660,595				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	12/12/2014	129,541,090							129,541,090	129,541,090				
000000-00-0	CERBERUS INST PARTNERS LP FKA BLACKACRE	New York	NY	DIRECT	05/06/2004	11/16/2014	2,244,205	1,812,351		1,389,449		422,902		2,667,107	1,467,885		(1,199,222)	(1,199,222)	137,353
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners	03/30/2012	04/17/2014	110,701,209	(10,499,598)				(10,499,598)		100,201,611	113,983,868		13,782,257	13,782,257	1,976,272
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DIRECT	05/29/2003	09/30/2014	775,526	136,427		205,078		(68,651)		706,875	263,978		(442,897)	(442,897)	133,060
000000-00-0	GEM REALTY FUND III	Chicago	IL	DIRECT	09/30/2008	09/30/2014	2,350,675	(1,211,032)				(1,211,032)		1,139,642	4,444,045		3,304,402	3,304,402	1,768,973
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO	01/02/2013	04/30/2014	75,462,338	(6,024,645)				(6,024,645)		69,437,693	77,427,473		7,989,780	7,989,780	1,538,789
000000-00-0	JER FUND II	McLean	VA	JER Partners	06/04/1999	05/28/2014									6,981		6,981	6,981	
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	12/23/2014	1,157,281							1,157,281	1,157,281				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	02/28/2014	2,512,953							2,512,953	2,512,953				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	12/09/2014	1,901,700							1,901,700	1,901,700				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	12/30/2014	2,193,278							2,193,278	2,193,278				
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	12/12/2014	121,132							121,132	121,132				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	12/18/2014	1,365,425							1,365,425	1,365,425				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	12/23/2014	6,615,655							6,615,655	6,615,655				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/17/2014								2,628,899	2,628,899				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	11/12/2014								94,302	94,302				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	01/23/1995	09/30/2014	114,680	(11,199,510)				(11,199,510)		(11,084,830)			11,084,830	11,084,830	127,267
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	06/05/1998	12/19/2014	65,008							65,008	65,008				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	DIRECT	11/06/2002	10/01/2014	523,445	1,529,466				1,529,466		2,052,911	568,721		(1,484,190)	(1,484,190)	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	DIRECT	10/10/2006	10/01/2014	2,359,115	(1,121,753)				(1,121,753)		1,237,362	2,707,342		1,469,980	1,469,980	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/23/2014	3,683,487							3,683,487	3,683,487				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	DIRECT	07/30/2007	10/25/2014	2,607,241	(920,500)				(920,500)		1,686,741	2,764,133		1,077,392	1,077,392	
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	12/23/2014	3,082,021							3,082,021	3,082,021				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	10/30/2014	2,236,889							2,236,889	2,236,889				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos	12/22/2011	10/08/2014	2,833,577							2,833,577	2,833,577				
000000-00-0	PRIME PROPERTY FUND, LLC	New York	NY	MSRE ADVISOR INC	03/30/2012	06/30/2014	114,941,427	(14,941,422)				(14,941,422)		100,000,005	119,578,328		19,578,322	19,578,322	1,148,325
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	04/30/2014	192,480							192,480	192,480				
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	DIRECT	09/28/2004	09/30/2014	1,462,091	(172,340)		544,609		(716,948)		745,142	1,046,518		301,376	301,376	
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	10/31/2014	2,198,933							2,198,933	2,198,933				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	12/19/2014	400,876							400,876	400,876				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	07/14/2014	625,901							625,901	625,901				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	09/02/2014	266,998							266,998	266,998				
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	DIRECT	08/26/2005	10/01/2014	4,950,486	(306,282)				(306,282)		4,644,204	5,550,269		906,066	906,066	
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006	12/08/2014	2,884,988							2,884,988	2,884,988				
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	Starwood Capital	05/14/1999	06/30/2014		(112,564)				(112,564)		(112,564)			112,564	112,564	
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	DIRECT	01/10/2006	09/30/2014	14,097,401	4,588,423		4,457,432		130,991		14,228,392	10,083,847		(4,144,545)	(4,144,545)	
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	11/04/2014	1,681,132							1,681,132	1,681,132				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	DIRECT	08/08/2006	09/30/2014	15,292,047	(12,137,170)				(12,137,170)		3,154,877	16,211,391		13,056,514	13,056,514	
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009	12/03/2014	1,304,911							1,304,911	1,304,911				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	03/31/2014	109,041	1,551,521				1,551,521		1,660,562	111,600		(1,548,962)	(1,548,962)	
000000-00-0	WESTBROOK REAL ESTATE FUND III	New York	NY	Westbrook Partners	09/01/1998	06/03/2014	28,894	(439,456)				(439,456)		(410,562)	30,602		441,164	441,164	
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS	New York	NY	Westbrook Partners	09/13/2004	06/03/2014	9,631	(157,001)				(157,001)		(147,370)	10,201		157,571	157,571	
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	12/31/2014	7,463,264							7,463,264	7,463,264				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	12/31/2014	2,260,273							2,260,273	2,260,273				
000000-00-0	WESTMINSTER FUND II, LP	Lake Forest	IL	WESTMINSTER ADVISORS	08/03/1998	12/15/2014	205,416							205,416	205,416				

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
1799999. Joint Venture Interests - Real Estate - Unaffiliated							617,644,585	(48,244,297)		9,642,997		(57,887,294)		562,480,492	628,484,132	(94,417)	66,098,057	66,003,640	6,830,037
000000-00-0	AP REAL ESTATE LLC	DOVER	DE	ALLSTATE INSURANCE COMPANY	03/26/2012	12/31/2014	19,000,000							19,000,000	19,000,000				
000000-00-0	CURRENT CREEK INVESTMENTS LLC	Northbrook	IL	CURRENT CREEK INVESTMENTS LLC	04/29/2011	09/30/2014	53,000,000							53,000,000	53,000,000				
000000-00-0	NEW LOST RABBIT, LLC	Jacksonville	MS	Internal Transfer	08/22/2014	08/22/2014								(4,087,500)			4,087,500	4,087,500	
1899999. Joint Venture Interests - Real Estate - Affiliated							72,000,000							67,912,500	72,000,000		4,087,500	4,087,500	
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	09/21/2006	12/23/2014	368,030							368,030	368,030				
000000-00-0	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/19/2014	755,664							755,664	670,647	(85,018)		(85,018)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	03/31/2014	3,517,650	1,997,236				1,997,236		5,514,886	3,681,494		(1,833,392)	(1,833,392)	
2199999. Joint Venture Interests - Other - Unaffiliated							4,641,345	1,997,236				1,997,236		6,638,581	4,720,171	(85,018)	(1,833,392)	(1,918,410)	
000000-00-0	ALLSTATE NEW JERSEY SURPLUS DEBTS NOTE	BRIDGEWATER	NJ	ALLSTATE NEW JERSEY	04/17/2009	09/29/2014	150,000,000							150,000,000	150,000,000				9,322,917
2499999. Surplus Debentures, etc - Affiliated							150,000,000							150,000,000	150,000,000				9,322,917
000000-00-0	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	08/23/2011	03/07/2014	7,244,617							7,244,617	7,244,617				199,348
2699999. Collateral Loans - Affiliated							7,244,617							7,244,617	7,244,617				199,348
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP USA 84	Greenwich	CT	Richman Group	04/15/2011	06/25/2014	64,800							64,800	64,800				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							64,800							64,800	64,800				
000000-00-0	TCF A/NC-1 LLC	Charlotte	NC	Wachovia	08/16/2007	06/30/2014	(3,553)		3,553			3,553							
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							(3,553)		3,553			3,553							
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	12/31/2014	22,926							22,926	22,926				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY AICB	Dover	DE	JPM Chase	04/01/2013	12/31/2014	773							773	773				
4299999. Any Other Class of Assets - Unaffiliated							23,698							23,698	23,698				
4499999. Total - Unaffiliated							986,069,473	(70,892,256)	3,553	10,625,383		(81,514,087)	(549,770)	917,284,360	996,443,871	(1,213,484)	80,372,994	79,159,511	9,087,562
4599999. Total - Affiliated							229,821,730							225,734,230	229,789,911	(31,819)	4,087,500	4,055,681	9,522,264
4699999 - Totals							1,215,891,203	(70,892,256)	3,553	10,625,383		(81,514,087)	(549,770)	1,143,018,590	1,226,233,782	(1,245,302)	84,460,494	83,215,192	18,609,827

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
912828-WV-8	TREASURY FLOATING RATE NOTE				1	290,125,963	99.9980	289,993,910	290,000,000	290,111,633		(14,330)			0.125	0.066	JAJO	47,487	42,891	12/09/2014	07/31/2016
912828-D6-4	TREASURY NOTE				1	113,410,007	99.9610	113,460,620	113,505,000	113,424,471		14,464			0.500	0.543	FA	192,833		11/12/2014	08/31/2016
912828-D7-2	TREASURY NOTE				1	22,194,480	100.3050	22,568,555	22,500,000	22,206,521		12,041			2.000	2.212	FA	152,901		09/22/2014	08/31/2021
912828-F2-1	TREASURY NOTE				1	96,971,875	101.1250	96,068,750	95,000,000	96,917,620		(54,255)			2.125	1.806	MS	515,780		10/22/2014	09/30/2021
912828-F8-8	TREASURY NOTE	SD			1	5,000	99.5860	4,979	5,000	5,000					0.375	0.375	AO	3		10/31/2014	10/31/2016
912828-F9-6	TREASURY NOTE				1	32,454,297	100.2580	32,583,785	32,500,000	32,455,128		831			2.000	2.022	AO	111,326		11/12/2014	10/31/2021
912828-G3-8	TREASURY NOTE				1	26,950,086	100.6720	26,854,229	26,675,000	26,949,118		(968)			2.250	2.134	MN	77,925		12/17/2014	11/15/2024
912828-G4-6	TREASURY NOTE				1	194,337,305	99.7500	194,512,500	195,000,000	194,344,796		7,491			0.500	0.677	MN	85,714		12/23/2014	11/30/2016
912828-G6-1	TREASURY NOTE				1	14,902,734	99.3670	14,905,079	15,000,000	14,903,771		1,037			1.500	1.636	MN	19,780		12/09/2014	11/30/2019
912828-G6-1	TREASURY NOTE	LS			1	59,610,938	99.3670	59,620,314	60,000,000	59,615,084		4,147			1.500	1.636	MN	79,121		12/09/2014	11/30/2019
912828-G7-9	TREASURY NOTE				1	154,789,793	99.7660	155,085,625	155,450,000	154,795,198		5,405			1.000	1.146	JD	72,600		12/23/2014	12/15/2017
912828-G9-5	TREASURY NOTE				1	673,233	99.8520	673,998	675,000	673,234		1			1.625	1.680	JD	30		12/30/2014	12/31/2019
912828-UG-3	TREASURY NOTE				1	33,028,359	100.0630	33,020,625	33,000,000	33,028,285		(74)			0.375	0.292	JJ	57,167		12/30/2014	01/15/2016
912810-DZ-8	U S TREAS BDS				1	10,118,750	120.4920	9,639,375	8,000,000	8,482,990		(164,444)			8.875	6.338	FA	268,179	710,000	03/30/2000	08/15/2017
912810-DZ-8	U S TREAS BDS	SD			1	629,141	120.4920	602,461	500,000	529,496		(10,033)			8.875	6.394	FA	16,761	44,375	03/16/2000	08/15/2017
912810-EB-0	U S TREAS BDS	SD			1	615,313	128.8830	708,855	550,000	569,386		(4,133)			9.000	8.126	MN	6,427	49,470	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS	SD			1	388,336	133.6720	467,852	350,000	364,562		(2,280)			8.500	7.832	FA	11,237	29,750	04/19/2000	02/15/2020
912810-ET-1	U S TREAS BDS				1	393,447	149.7970	524,289	350,000	374,745		(1,669)			7.625	6.707	FA	10,080	26,688	09/18/1995	02/15/2025
912810-DW-5	US TREASURY N/B				1	11,220,681	109.2340	11,174,679	10,230,000	10,342,681		(76,462)			7.250	6.514	MN	96,295	741,675	02/29/1996	05/15/2016
912810-DW-5	US TREASURY N/B	SD			1	2,970,688	109.2340	3,167,798	2,900,000	2,908,002		(5,387)			7.250	7.284	MN	27,298	210,250	03/29/1993	05/15/2016
912810-DX-3	US TREASURY N/B				1	5,162,500	112.7190	5,635,940	5,000,000	5,026,371		(12,747)			7.500	7.311	MN	48,688	375,000	07/12/1996	11/15/2016
912810-DX-3	US TREASURY N/B	SD			1	92,500	112.7190	112,719	100,000	98,795		575			7.500	8.439	MN	974	7,500	08/26/1991	11/15/2016
912810-DY-1	US TREASURY N/B	SD			1	111,547	118.5860	118,586	100,000	102,343		(871)			8.750	7.821	MN	1,136	8,750	07/21/1994	05/15/2017
912810-ED-6	US TREASURY N/B	SD			1	1,840,389	129.3130	2,353,488	1,820,000	1,826,901		(1,201)			8.125	8.362	FA	55,855	147,860	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B	SD			1	5,196,613	135.1020	5,100,085	3,775,000	4,703,507		(139,129)			7.875	3.592	FA	112,288	301,204	08/09/2011	02/15/2021
912810-EM-6	US TREASURY N/B				1	4,389,375	137.5160	5,259,972	3,825,000	4,079,548		(25,523)			7.250	6.241	FA	104,746	277,313	11/20/1997	08/15/2022
912828-RT-9	US TREASURY N/B				1	5,009,620	99.8050	5,051,115	5,061,000	5,031,537		7,254			1.375	1.529	MN	7,417	68,290	12/07/2011	11/30/2018
912828-RT-9	US TREASURY N/B	0			1	929,467	99.8050	937,166	939,000	933,534		1,346			1.375	1.529	MN	1,376	12,670	12/07/2011	11/30/2018
912828-UP-3	US TREASURY N/B				1	3,175,000	100.0270	3,175,867	3,175,000	3,175,000					0.250	0.249	FA	2,697	7,938	03/22/2013	02/28/2015
912828-UP-3	US TREASURY N/B	0			1	1,500,000	100.0270	1,500,410	1,500,000	1,500,000					0.250	0.249	FA	1,274	3,750	03/22/2013	02/28/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,093,197,437	XXX	1,094,883,625	1,087,485,000	1,089,479,258		(458,914)			XXX	XXX	XXX	2,185,395	3,065,372	XXX	XXX
36208N-YT-4	GOVT NATL MTG ASSOC I #456222			2	1	2,424	100.3400	2,396	2,388	2,415		(5)			7.000	6.219	MON	14	164	04/26/2001	06/15/2028
36213F-VX-8	GOVT NATL MTG ASSOC I #553330			2	1	550,133	106.3050	572,562	538,604	542,759		(1,166)			5.000	4.431	MON	2,244	25,831	09/11/2003	07/15/2018
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1	559,100	106.2820	558,695	525,673	559,512		(2,401)			4.000	1.993	MON	1,752	21,239	10/07/2011	07/15/2024
36225B-5P-9	GOVT NATL MTG ASSOC I #781754			2	1	272,717	106.8320	272,295	254,883	266,194		(2,108)			5.000	2.383	MON	1,062	13,230	10/07/2011	06/15/2019
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1	1,437,725	108.2060	1,449,829	1,339,878	1,435,329		(2,214)			5.000	2.129	MON	5,583	69,780	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1	109,955	106.6300	110,267	103,411	109,974		(461)			4.000	2.020	MON	345	4,284	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1	421,645	106.5110	422,373	396,553	419,490		(1,628)			4.000	2.086	MON	1,322	16,364	10/07/2011	01/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,353,699	XXX	3,388,418	3,161,390	3,335,673		(9,983)			XXX	XXX	XXX	12,322	150,892	XXX	XXX
49549C-AA-6	KING INTL LEASING LLC				1FE	3,501,331	101.7630	3,563,063	3,501,331	3,501,331					2.754	2.754	JAJO	20,357	94,435	11/10/2010	10/15/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING		E		1FE	12,975,624	105.6280	13,705,879	12,975,624	12,975,624					3.576	3.576	FMAN	70,890	453,463	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		E		1FE	6,432,651	105.4500	6,783,224	6,432,651	6,432,651					3.547	3.547	JAJO	51,337	222,583	04/22/2010	04/10/2022
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	2,992,530	102.6520	3,079,572	3,000,000	2,996,772		1,044			2.250	2.179	JD	3,000	67,500	10/06/2010	12/15/2017
742651-DL-3	PRIVATE EXPORT FUNDING				1FE	19,975,000	102.0220	20,404,300	20,000,000	19,992,119		4,985			2.125	2.181	JJ	195,972	425,000	06/14/2011	07/15/2016
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	3,854,961	101.4050	3,909,119	3,854,961	3,854,961					2.735	2.690	FMAN	17,572	103,435	10/25/2011	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC				1FE	6,637,821	104.8210	6,957,850	6,637,821	6,637,821					3.350	3.350	MJSD	14,824	217,409	06/15/2010	06/07/2022
89609G-AB-8	TRICAHUE LEASING LLC				1FE	5,250,776	106.2650	5,579,737	5,250,776	5,250,776					3.744	3.744	FMAN	19,113	192,259	03/26/2010	02/26/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						61,620,693	XXX	63,982,744	61,653,163	61,642,054		6,029			XXX	XXX	XXX	393,066	1,776,085	XXX	XXX
0599999. Total - U.S. Government Bonds						1,158,171,829	XXX	1,162,254,788	1,152,299,553	1,154,456,986		(462,868)			XXX	XXX	XXX	2,590,783	4,992,349	XXX	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B		F		1FE	13,000,000	101.1880	13,154,440	13,000,000	13,000,000					3.928	3.928	JD	38,298	510,640	05/27/2010	06/04/2015
135087-WL-4	CANADA 5.750 06/01/2029	SD	C		1FE	1,795,581	125.4740	3,136,845	1,706,015	2,239,059		(2,868)		(202,866)	5.750	5.374	JD	10,541	129,516	03/10/2003	06/01/2029
135087-UT-9	CANADA GOVT	SD	C		1FE	1,617,806	129.2160	2,571,391	1,446,536	1,825,519		(7,667)		(166,774)	8.000	7.019	JD	11,674	143,436	06/05/1997	06/01/2023
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	12,433,125	102.1460	12,768,288	12,500,000	12,490,772		12,954			4.125	4.235	MS	160,417	515,625	03/02/2010	09/09/2015

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
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	1,286,493	109.3500	1,275,750	1,166,667	1,229,625		(19,319)			8.000	6.513	JJ	43,037	86,667	06/19/2012	01/15/2018
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	15,029,604	106.7500	16,012,500	15,000,000	15,019,439		(2,871)			4.875	4.755	JJ	322,969	731,250	07/27/2010	01/22/2021
448814-8U-0	HYDRO-QUEBEC		A		1FE	9,988,400	100.5310	10,053,100	10,000,000	9,994,177		2,305			1.375	1.399	JD	4,583	137,500	06/12/2012	06/19/2017
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	102.7570	2,568,935	2,500,000	2,498,494		1,404			3.125	3.018	JJ	36,024	78,150	04/20/2010	01/15/2016
65556G-AD-7	NORDDEUTSCHE LANDESBANK GIROZENTRA		F		1FE	14,994,300	100.1310	15,019,575	15,000,000	14,995,504		1,043			2.000	1.912	FA	121,667	225,000	10/29/2013	02/05/2019
683234-8Y-7	ONTARIO (PROVINCE OF)		A		1FE	4,997,700	101.0560	5,052,805	5,000,000	4,999,776		479			2.700	2.710	JD	5,625	135,000	06/09/2010	06/16/2015
683234-C6-3	ONTARIO PROVINCE OF		A		1FE	34,886,250	100.7550	35,264,215	35,000,000	34,890,818		4,568			2.500	2.550	MS	267,361		09/04/2014	09/10/2021
74733W-AA-6	QATARI DIAR FINANCE QSC		F		1FE	4,962,600	100.7500	5,037,500	5,000,000	4,995,505		7,873			3.500	3.665	JJ	77,778	175,000	07/14/2010	07/21/2015
168863-AV-0	REPUBLIC OF CHILE		F		1FE	3,894,732	107.2500	4,290,000	4,000,000	3,932,297		10,524			3.875	4.218	FA	62,861	155,000	07/29/2010	08/05/2020
195325-BJ-3	REPUBLIC OF COLOMBIA		F		2FE	8,727,000	110.7500	7,752,500	7,000,000	7,772,667		(362,142)			7.375	1.915	JJ	220,840	516,250	04/24/2012	01/27/2017
731011-AS-1	REPUBLIC OF POLAND		F		1FE	10,537,500	101.8100	10,181,000	10,000,000	10,093,469		(169,829)			3.875	2.129	JJ	177,604	387,500	04/30/2012	07/16/2015
836205-AN-4	REPUBLIC OF SOUTH AFRICA		F		2FE	2,511,250	109.5000	2,737,505	2,500,000	2,506,583		(1,071)			5.500	5.441	MS	42,778	137,500	03/03/2010	03/09/2020
74727P-AJ-0	STATE OF QATAR		F		1FE	15,935,000	100.1140	15,017,100	15,000,000	15,015,183		(285,906)			4.000	2.062	JJ	268,333	600,000	09/13/2011	01/20/2015
74727P-AM-3	STATE OF QATAR		F		1FE	10,327,500	104.0000	10,400,000	10,000,000	10,147,029		(69,083)			3.125	2.410	JJ	139,757	312,500	05/01/2012	01/20/2017
910860-AU-2	UNITED MEXICAN STATES		F		2FE	18,083,855	108.5000	17,360,000	16,000,000	16,938,574		(448,112)			5.625	2.682	JJ	415,000	900,000	04/25/2012	01/15/2017
910860-AW-8	UNITED MEXICAN STATES		F		2FE	11,735,000	113.1500	11,315,000	10,000,000	11,026,465		(223,281)			5.950	3.321	MS	168,583	595,000	09/13/2011	03/19/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						199,235,996	XXX	200,968,448	191,819,218	195,610,955		(1,550,998)		(369,641)	XXX	XXX	XXX	2,595,730	6,471,534	XXX	XXX
1099999. Total - All Other Government Bonds						199,235,996	XXX	200,968,448	191,819,218	195,610,955		(1,550,998)		(369,641)	XXX	XXX	XXX	2,595,730	6,471,534	XXX	XXX
011770-X5-8	ALASKA ST GO - REF - 2012 SER A				1FE	6,018,250	116.5070	5,534,083	4,750,000	5,541,002		(166,668)			5.000	1.246	FA	98,958	237,500	01/19/2012	08/01/2019
041042-VM-1	ARKANSAS ST				1FE	6,783,014	114.3140	6,555,908	5,735,000	6,545,361		(210,347)			5.000	1.121	AO	71,688	262,854	11/05/2013	10/01/2018
041042-UB-6	ARKANSAS ST GO				1FE	9,847,260	107.7860	9,037,856	8,385,000	9,029,286		(365,280)			5.000	0.580	AO	104,813	419,250	09/14/2012	10/01/2016
13063C-FR-6	CALIFORNIA ST FOR PREVIOUS ISS				1FE	15,943,988	114.4250	15,624,734	13,655,000	15,428,710		(446,287)			5.000	1.496	MN	113,792	675,164	10/23/2013	11/01/2018
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF			1	1FE	8,404	100.3490	10,035	10,000	9,532		109			4.500	5.910	AO	113	450	10/05/1999	10/01/2018
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			1	1FE	541,501	101.3700	598,083	590,000	567,895		4,384			5.500	6.538	AO	8,113	32,450	12/06/2007	04/01/2019
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	1FE	1,255,969	100.2770	1,469,058	1,465,000	1,401,809		12,912			4.750	6.628	MS	23,196	69,588	12/07/2007	09/01/2018
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR			1	1FE	959,443	100.9010	1,099,821	1,090,000	1,022,585		10,523			5.500	6.969	MS	19,983	59,950	12/06/2007	03/01/2020
20772J-UE-0	CONNECTICUT ST				1FE	5,125,141	117.1950	5,056,964	4,315,000	5,051,426		(73,715)			5.000	1.720	JD	9,589	114,467	05/21/2014	06/15/2020
20772J-GR-7	CONNECTICUT ST G O - REF - 2012 SER C				1FE	17,469,750	112.9180	16,937,700	15,000,000	16,768,567		(501,364)			5.000	1.450	JD	62,500	750,000	08/01/2013	06/01/2018
20772G-KL-1	CONNECTICUT ST G O 2005 SER B				1FE	19,595,807	116.1960	18,864,421	16,235,000	18,177,242		(412,319)			5.250	2.380	JD	71,028	852,338	06/10/2011	06/01/2019
20772J-DQ-2	CT ST-D				1FE	16,837,716	114.1430	16,390,935	14,360,000	16,196,555		(461,541)			5.000	1.550	MN	119,667	718,000	08/07/2013	11/01/2018
34153P-L8-9	FLORIDA ST BOARD OF ED CAPITAL OUTLAY- R				1FE	44,329,435	110.0500	40,305,813	36,625,000	40,224,901		(1,467,503)			5.000	0.834	JD	152,604	1,831,250	02/08/2012	06/01/2017
34153P-UD-8	FLORIDA ST GO BRD OF ED 2010 SER A				1FE	5,778,180	115.5960	5,433,012	4,700,000	5,363,617		(143,614)			5.000	1.670	JD	19,583	235,000	01/20/2012	06/01/2019
373383-4K-1	GEORGIA ST G O 2007 C REF				1FE	2,200,860	110.5790	1,990,422	1,800,000	1,989,587		(74,860)			5.000	0.740	JJ	45,000	90,000	02/23/2012	07/01/2017
373383-4K-1	GEORGIA ST G O 2007 C REF	SD			1FE	11,004,300	110.5790	9,952,110	9,000,000	9,947,934		(374,299)			5.000	0.740	JJ	225,000	450,000	02/23/2012	07/01/2017
373384-WA-0	GEORGIA ST- REF - SER F				1FE	16,339,524	112.0270	15,381,307	13,730,000	14,960,496		(407,101)			5.000	1.792	JD	57,208	686,500	07/06/2011	12/01/2017
419791-D9-6	HAWAII ST G.O. REF - 2011 SER EA				1FE	7,177,534	116.8960	6,744,899	5,770,000	6,673,251		(174,856)			5.000	1.667	JD	24,042	288,500	01/23/2012	12/01/2019
419791-S3-3	HAWAII ST GO - 2012 SER EE				1FE	6,770,254	108.8440	6,372,816	5,855,000	6,387,406		(185,241)			4.000	0.735	MN	39,033	234,200	11/16/2012	11/01/2017
419791-T3-2	HAWAII ST GO - 2012 SER EF				1FE	24,371,439	111.6250	22,587,319	20,235,000	22,641,181		(837,188)			5.000	0.735	MN	168,625	1,011,750	11/16/2012	11/01/2017
452152-VN-8	ILLINOIS ST				1FE	1,135,580	110.8820	1,108,820	1,000,000	1,112,482		(23,098)			5.000	2.095	FA	20,833	23,333	02/07/2014	02/01/2019
452152-XR-7	ILLINOIS ST				1FE	11,448,100	112.0740	11,207,400	10,000,000	11,342,742		(105,358)			5.000	2.942	MN	83,333	240,278	04/25/2014	05/01/2022
452152-XS-5	ILLINOIS ST				1FE	4,558,080	112.5080	4,500,320	4,000,000	4,522,921		(35,159)			5.000	3.192	MN	33,333	96,111	04/25/2014	05/01/2023
546415-ZX-1	LOUISIANA ST G O REF 2010 A				1FE	21,751,005	114.5280	21,187,680	18,500,000	20,911,646		(600,223)			5.000	1.520	MN	118,194	925,000	08/01/2013	11/15/2018
546415-D2-3	LOUISIANA ST GO - REF - 2012 SER A				1FE	9,677,140	107.1400	8,774,766	8,190,000	8,731,407		(338,504)			5.000	0.771	FA	170,625	409,500	03/01/2012	08/01/2016
546415-D3-1	LOUISIANA ST GO - REF - 2012 SER A				1FE	22,308,356	110.7140	20,437,804	18,460,000	20,328,306		(710,181)			5.000	0.999	FA	384,583	923,000	03/01/2012	08/01/2017
574193-GL-6	MARYLAND ST				1FE	22,767,600	112.2420	22,448,400	20,000,000	22,041,137		(549,666)			4.500	1.560	FA	375,000	900,000	08/27/2013	08/01/2018
574192-W7-1	MARYLAND ST GO - ST & LOC FACS - 2ND SER				1FE	9,158,746	115.0240	8,362,245	7,270,000	8,332,798		(285,936)			5.250	1.120	FA	144,188	381,675	01/25/2012	08/15/2018
574192-4V-9	MARYLAND ST GO - ST & LOC FACS LN - REF2				1FE	2,413,466	111.7740	2,190,770	1,960,000	2,185,451		(78,248)			5.000	0.880	MN	16,333	98,000	01/18/2012	11/01/2017
57582N-LX-1	MASSACHUSETTS G O CONS LOAN 2002 C				1FE	2,683,145	113.0160	2,458,098	2,175,000	2,463,409		(100,328)			5.500	0.760	MN	19,938	119,625	10/16/2012	11/01/2017
57582P-Q3-7	MASSACHUSETTS ST				1FE	4,730,075	116.1210	4,627,422	3,985,000	4,590,936		(126,609)			5.000	1.550	FA	83,021	199,250	11/20/2013	08/01/2019
594610-2F-3	MICHIGAN ST				1FE	11,081,374	112.8510	10,856,266	9,620,000	10,697,281		(312,627)			5.000	1.540	MN	80,167	481,000	10/03/2013	05/01/2018
594612-AF-0	MICHIGAN ST GO - REF- ENVIRONMENTAL PROG				1FE	25,755,250	114.3450	23,863,802	20,870,000	24,061,097		(814,014)			5.000	0.917	MN	173,917	1,043,500	11/16/2012	11/01/2018
60412A-AE-3	MINNESOTA ST FOR PREVIOUS ISSU				1Z	33,862	114.5920	34,378	30,000	33,608		(254)			5.000	1.677	AO	375	750	09/23/2014	10/01/2018
60412A-AY-9	MINNESOTA ST FOR PREVIOUS ISSU				1FE	2,223,605	114.4330	2,254,330	1,970,000	2,206,946		(16,659)			5.000	1.677	AO	24,625	49,250	09/23/2014	10/01/2018
604129-VT-0	MINNESOTA ST G O REF VAR PURP 2010D				1FE	6,085,824	116.3620	5,585,376	4,800,000	5,596,999		(167,885)			5.000	1.260	FA	100,000	240,000	01/17/2012	08/01/2019
604129-LA-2	MINNESOTA ST GO - 2009 SER A				1FE	10,332,090	112.0270	9,522,295	8,500,000	9,540,202		(351,460)			5.000	0.750	JD	35,417	425,000	09/21/2012	12/01/2017
604129-SV-9	MINNESOTA ST GO - REF - VAR PURP - 2009S				1FE	5,683,437	111.7440	5,179,334	4,635,000	5,157,099		(180,930)			5.000	0.960	MN	38,625	231,750	01/19/2012	11/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S				1FE	2,117,718	110.7400	1,993,320	1,800,000	2,000,355		(52,216)			4.000	0.972	AO	18,000	72,000	09/11/2012	10/01/2018
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S	SD			1FE	26,118,522	110.7400	24,584,280	22,200,000	24,671,042		(643,993)			4.000	0.972	AO	222,000	888,000	09/11/2012	10/01/2018
606301-MC-0	MISSOURI ST GO REF - ST WTR POLL CTRL -2				1FE	3,188,342	110.7400	3,001,054	2,710,000	3,011,645		(78,614)			4.000	0.972	AO	27,100	108,400	09/11/2012	10/01/2018
647293-PN-3	NEW MEXICO ST CAPITAL PROJS			1	1FE	14,003,881	102.8160	13,900,723	13,520,000	13,794,307		(124,536)			2.000	1.011	MS	90,133	270,400	03/20/2013	03/01/2018
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C				1FE	6,272,805	109.1270	6,001,985	5,500,000	6,002,147		(147,556)			3.750	0.996	MN	34,375	206,250	02/20/2013	05/01/2018
677521-EL-6	OHIO ST G O COMMON SCHOOLS 2010 C				1FE	2,911,525	113.9920	2,849,800	2,500,000	2,798,830		(77,567)			5.000	1.660	MS	36,806	125,000	07/11/2013	09/15/2018
677521-E9-3	OHIO ST GO - 2013 SER A - REF - COMMON S				1FE	23,702,569	113.9920	22,319,634	19,580,000	22,383,307		(738,121)			5.000	1.050	MS	288,261	979,000	02/15/2013	09/15/2018
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU				1FE	8,845,937	113.6140	8,333,587	7,335,000	8,351,196		(276,863)			5.000	1.025	FA	152,813	366,750	02/15/2013	08/01/2018
677521-6F-8	OHIO STATE				1FE	7,730,566	116.0240	7,611,174	6,560,000	7,601,566		(129,001)			5.000	1.464	FA	193,156		05/08/2014	08/01/2019
677521-DZ-6	OHIO STATE				1FE	8,369,569	113.6140	8,106,359	7,135,000	8,085,748		(258,204)			5.000	1.190	FA	148,646	356,750	11/20/2013	08/01/2018
68608U-TH-9	OREGON ST GO - OR UNIV SYS - 2013 SER A				1FE	233,116	110.1540	220,308	200,000	221,888		(5,985)			4.000	0.884	FA	3,333	8,000	01/17/2013	08/01/2018
68608U-UG-9	OREGON ST GO - OR UNIV SYS - 2013 SER C				1FE	572,850	106.6630	549,314	515,000	553,235		(10,455)			3.000	0.884	FA	6,438	15,450	01/17/2013	08/01/2018
70914P-QU-9	PENNSYLVANIA ST GO - FIRST SER - 2011				1FE	17,719,609	116.1860	16,306,705	14,035,000	16,391,928		(464,005)			5.000	1.425	MN	89,668	701,750	02/02/2012	11/15/2019
76222R-RM-6	RHODE ISLAND ST & PROVIDENCE P				1FE	5,986,100	117.7550	5,887,750	5,000,000	5,960,437		(25,663)			5.000	1.342	FA	38,889		10/17/2014	08/01/2020
83710R-EC-7	SOUTH CAROLINA ST				1FE	9,595,054	114.4330	9,320,568	8,145,000	9,282,867		(295,076)			5.000	1.140	AO	101,813	339,375	12/02/2013	10/01/2018
882723-BJ-7	TEXAS ST REF-CLG STUDENT LOAN-SER A-AMT				1FE	19,666,729	113.2000	18,717,620	16,535,000	18,732,087		(596,548)			5.000	1.118	FA	344,479	826,750	05/23/2013	08/01/2018
917542-RG-9	UTAH ST G O 2010 A				1FE	5,863,700	108.2220	5,411,100	5,000,000	5,404,303		(159,670)			4.000	0.730	JJ	100,000	200,000	02/03/2012	07/01/2017
917542-SQ-6	UTAH ST G O 2011 SER A				1FE	11,895,700	110.6840	11,068,400	10,000,000	10,814,587		(316,524)			5.000	1.656	JJ	250,000	500,000	06/16/2011	07/01/2017
917542-SR-4	UTAH ST G O 2011 SER A				1FE	12,896,679	113.7810	12,282,659	10,795,000	11,884,447		(297,585)			5.000	1.996	JJ	269,875	539,750	06/16/2011	07/01/2018
93974D-GC-6	WASHINGTON ST				1FE	7,041,360	115.7420	6,944,520	6,000,000	6,944,486		(96,874)			5.000	1.373	JJ	143,333		06/26/2014	07/01/2019
93974D-CU-0	WASHINGTON ST FOR ISSUES DTD P				1FE	21,816,522	115.7420	21,441,206	18,525,000	21,257,758		(558,764)			5.000	1.590	JJ	463,125	463,125	01/08/2014	07/01/2019
93974C-H5-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -				1FE	5,996,650	113.3020	5,665,100	5,000,000	5,686,170		(191,688)			5.000	1.000	JJ	125,000	250,000	05/13/2013	07/01/2018
97705L-S9-9	WISCONSIN ST GO - REF 2012 SER 1				1FE	26,207,177	115.4000	24,407,100	21,150,000	24,292,003		(697,630)			5.000	1.477	MN	176,250	1,057,500	02/23/2012	05/01/2019
97705L-2A-4	WISCONSIN ST SER-A				1FE	14,912,022	112.8510	14,027,379	12,430,000	14,104,068		(492,669)			5.000	0.886	MN	103,583	621,500	05/01/2013	05/01/2018
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						655,849,204	XXX	621,498,446	551,440,000	618,015,218		(17,807,198)			XXX	XXX	XXX	6,764,116	24,701,983	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						655,849,204	XXX	621,498,446	551,440,000	618,015,218		(17,807,198)			XXX	XXX	XXX	6,764,116	24,701,983	XXX	XXX
478740-QT-3	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	7,291,116	106.1500	6,851,983	6,455,000	6,832,954		(214,137)			4.000	0.617	AO	64,550	258,200	10/23/2012	10/01/2016
478740-QU-0	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	7,727,579	108.4720	7,267,624	6,700,000	7,281,939		(208,485)			4.000	0.786	AO	67,000	268,000	10/23/2012	10/01/2017
478740-QV-8	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	8,199,552	110.4300	7,713,536	6,985,000	7,765,209		(203,383)			4.000	0.946	AO	69,850	279,400	10/23/2012	10/01/2018
005698-TF-2	ADAMS CNTY CO SCH DIST #50 WESTMINSTER R				1FE	3,414,153	110.5920	3,240,346	2,930,000	3,252,443		(80,094)			4.000	1.109	JD	9,767	117,200	12/13/2012	12/01/2018
012122-6M-4	ALBANY CNTY NY - REF 2012 SER B				1FE	5,319,437	108.1440	5,039,510	4,660,000	5,049,527		(134,886)			4.000	0.967	MN	31,067	186,400	12/13/2012	11/01/2017
03588E-3L-5	ANNE ARUNDEL CNTY MD				1FE	1,622,913	115.4230	1,587,066	1,375,000	1,573,617		(44,957)			5.000	1.480	AO	17,188	68,750	11/21/2013	04/01/2019
052396-2U-1	AUSTIN TEX				1FE	1,167,730	114.0400	1,140,400	1,000,000	1,126,680		(33,411)			5.000	1.415	MS	16,667	45,833	09/20/2013	09/01/2018
052430-JM-8	AUSTIN TEX INDPT SCH DIST				1FE	2,340,420	116.1210	2,322,420	2,000,000	2,317,554		(22,866)			5.000	1.387	FA	34,167		08/01/2014	08/01/2019
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A			1	1	4,000,000	116.0560	4,642,240	4,000,000	4,000,000					7.100	7.127	JD	23,667	284,000	08/09/1991	12/01/2019
084203-UW-6	BERKELEY CO SC SCH DIST REF - 2012 SER D				1FE	5,195,177	112.2080	4,808,113	4,285,000	4,839,399		(172,015)			5.000	0.821	MS	71,417	214,250	11/28/2012	03/01/2018
087401-JQ-9	BETHLEHEM PA AUTH WTR REV				1FE	548,264	113.5230	539,234	475,000	544,629		(3,635)			5.000	1.708	MN	3,035	3,299	08/20/2014	11/15/2019
097552-SW-4	BOLINGBROOK ILL			1	1FE	755,625	99.9990	774,992	775,000	755,628		3			4.000	4.313	JUL	172		12/19/2014	01/01/2038
101565-D2-2	BOULDER LARIMER & WELD CNTYS C				1FE	1,554,288	124.8790	1,560,988	1,250,000	1,548,744		(5,543)			5.000	2.211	JD	2,778	10,243	10/08/2014	12/15/2024
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	1,096,148	106.8550	1,127,320	1,055,000	1,067,821		(8,118)			5.000	4.160	JJ	26,375	52,750	04/11/2011	07/01/2024
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	918,681	106.8550	945,667	885,000	895,500		(6,647)			5.000	4.180	JJ	22,125	44,250	04/11/2011	07/01/2025
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	871,160	106.8550	897,582	840,000	849,719		(6,151)			5.000	4.200	JJ	21,000	42,000	04/11/2011	07/01/2026
108151-2G-5	BRIDGEPORT CONN				1FE	2,008,314	108.7610	1,957,698	1,800,000	1,995,954		(12,360)			4.000	1.550	FA	27,200		09/09/2014	08/15/2019
108151-3G-4	BRIDGEPORT CONN				1FE	1,333,990	109.6670	1,310,521	1,195,000	1,324,519		(9,471)			4.000	1.449	JJ	16,332		08/22/2014	07/01/2019
108151-3H-2	BRIDGEPORT CONN				1FE	1,597,782	115.8520	1,575,587	1,360,000	1,584,579		(13,204)			5.000	1.777	JJ	23,233		08/22/2014	07/01/2020
108151-3J-8	BRIDGEPORT CONN				1FE	1,682,056	117.3000	1,671,525	1,425,000	1,670,111		(11,945)			5.000	2.095	JJ	24,344		08/22/2014	07/01/2021
108151-D8-1	BRIDGEPORT CT G O 2004 C				1FE	3,490,214	103.0310	3,245,477	3,150,000	3,174,725		(38,551)			5.250	3.959	FA	62,475	165,375	08/12/2004	08/15/2015
108151-D9-9	BRIDGEPORT CT G O 2004 C				1FE	8,152,345	107.2300	7,881,405	7,350,000	7,489,361		(81,568)			5.250	4.030	FA	145,775	385,875	07/21/2004	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C				1FE	6,629,162	113.8460	6,659,991	5,850,000	6,097,019		(61,870)			5.500	4.230	FA	121,550	321,750	07/21/2004	08/15/2018
108151-E4-9	BRIDGEPORT CT G O 2004 C				1FE	5,635,816	116.0500	5,779,290	4,980,000	5,228,038		(47,551)			5.500	4.300	FA	103,473	273,900	07/21/2004	08/15/2019
108151-E5-6	BRIDGEPORT CT G O 2004 C				1FE	219,701	118.2460	230,580	195,000	205,679		(1,641)			5.500	4.390	FA	4,052	10,725	07/21/2004	08/15/2020
132033-GF-2	CAMBRIA CNTY PA				1FE	5,113,462	107.3430	5,023,652	4,680,000	5,072,994		(40,467)			4.000	1.565	FA	71,240		08/08/2014	08/01/2018
132033-GG-0	CAMBRIA CNTY PA				1FE	2,563,226	107.9640	2,531,756	2,345,000	2,547,247		(15,979)			4.000	2.004	FA	35,696		08/08/2014	08/01/2019
132033-GH-8	CAMBRIA CNTY PA				1FE	2,926,625	113.3660	2,896,501	2,555,000	2,904,426		(22,199)			5.000	2.354	FA	48,616		08/08/2014	08/01/2020
132033-GJ-4	CAMBRIA CNTY PA				1FE	3,338,683	114.4060	3,317,774	2,900,000	3,316,687		(21,996)			5.000	2.595	FA	55,181		08/08/2014	08/01/2021

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
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	3,531,711	106.9960	3,455,971	3,230,000	3,278,082		(27,361)			5.000	4.066	MS	53,833	161,500	10/28/2003	09/01/2016
144753-AQ-3	CARROLL CNTY GA				1FE	2,251,520	111.1800	2,223,600	2,000,000	2,206,571		(44,825)			4.000	1.545	JD	6,667	73,556	12/19/2013	06/01/2019
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005			1	1	841,546	100.1090	860,937	860,000	858,057		11,189			4.500	10.620	JJ	17,845	38,700	02/04/2005	07/15/2026
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005			1	1	1,066,446	100.1090	1,101,199	1,100,000	1,096,312		21,075			4.500	13.712	JJ	22,825	49,500	02/04/2005	01/15/2028
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,160,531	70.2800	3,405,066	4,845,000	3,203,039		150,771			0.000	4.880	NA			10/18/2006	08/01/2023
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,536,380	66.8150	4,008,900	6,000,000	3,769,297		178,481			0.000	4.910	NA			10/18/2006	08/01/2024
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,206,875	63.5400	3,494,700	5,500,000	3,284,793		156,140			0.000	4.930	NA			10/18/2006	08/01/2025
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL			1	1FE	383,146	120.2730	390,887	325,000	382,049		(1,097)			5.000	2.731	JD	1,354	2,031	09/19/2014	06/01/2029
157432-JD-8	CHAFFEY CMNTY COLLEGE DIST CAL			1	1FE	1,170,650	119.6270	1,196,270	1,000,000	1,167,445		(3,205)			5.000	2.817	JD	4,167	6,250	09/19/2014	06/01/2030
157432-JE-6	CHAFFEY CMNTY COLLEGE DIST CAL			1	1FE	1,745,040	119.5350	1,793,025	1,500,000	1,740,456		(4,584)			5.000	2.893	JD	6,250	9,375	09/19/2014	06/01/2031
158843-WL-2	CHANDLER ARIZ				1FE	5,665,000	113.5420	5,677,100	5,000,000	5,648,901		(16,099)			4.000	1.773	JJ	34,444		10/01/2014	07/01/2021
167486-SF-7	CHICAGO ILL				1FE	1,366,725	104.5730	1,307,163	1,250,000	1,348,625		(18,100)			4.000	1.844	JJ	25,000	13,472	03/13/2014	01/01/2019
167486-SG-5	CHICAGO ILL				1FE	1,353,613	102.4990	1,281,238	1,250,000	1,340,632		(12,980)			4.000	2.347	JJ	25,000	13,472	03/13/2014	01/01/2020
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,496,659	95.8020	6,710,930	7,005,000	5,962,876		271,568			0.000	4.670	NA			05/29/2003	06/15/2018
205759-JF-1	COMSTOCK PK MI PUB SCH G O 03 REF			1	1FE	140,847	100.3310	140,463	140,000	140,000					5.250	4.242	MN	1,225	7,350	09/18/2012	05/01/2015
206165-FH-0	CONCORD & CARLISLE MA REGL SCH DIST				1FE	1,468,003	113.4470	1,389,726	1,225,000	1,393,253		(47,672)			5.000	0.958	JD	2,722	61,250	05/23/2013	06/15/2018
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,169,703	98.8100	2,682,692	2,715,000	2,447,298		129,021			0.000	8.497	NA			04/12/2001	12/01/2016
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,047,514	97.2300	2,527,980	2,600,000	2,215,042		118,411			0.000	5.570	NA			04/12/2001	12/01/2017
213185-HY-0	COOK CNTY ILL				1FE	3,736,233	112.1520	3,644,940	3,250,000	3,650,201		(86,032)			5.000	1.604	MN	20,764	120,069	01/17/2014	11/15/2018
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1	238,627	99.0890	431,037	435,000	390,280		23,022			0.000	9.265	NA			08/15/2007	08/15/2016
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1	223,190	97.6600	424,821	435,000	365,037		21,532			0.000	6.786	NA			08/15/2007	08/15/2017
235219-GX-4	DALLAS TX GO - REF 2012				1Z	40,354	109.1150	38,190	35,000	38,172		(1,479)			5.000	0.690	FA	661	1,750	07/09/2013	02/15/2017
240451-XS-8	DEKALB CNTY GA				1FE	3,499,260	114.0760	3,422,280	3,000,000	3,399,913		(96,178)			5.000	1.562	JJ	75,000	80,000	12/11/2013	01/01/2019
249174-RW-5	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	4,273,678	106.6000	4,024,150	3,775,000	4,018,464		(125,908)			4.000	0.602	JD	12,583	151,000	12/05/2012	12/01/2016
249174-RX-3	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	3,758,853	108.8920	3,538,990	3,250,000	3,552,161		(102,053)			4.000	0.762	JD	10,833	130,000	12/05/2012	12/01/2017
249174-RY-1	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	8,241,030	110.5630	7,739,410	7,000,000	7,824,590		(205,783)			4.000	0.922	JD	23,333	280,000	12/05/2012	12/01/2018
250325-SB-4	DESCHUTES CNTY OR ADMIN SCH DIST #1 SER				1FE	7,544,273	108.7060	7,337,655	6,750,000	7,323,264		(160,561)			4.000	1.419	JD	12,000	270,000	07/31/2013	06/15/2018
250325-RU-3	DESCHUTES CNTY OR ADMIN SCH DIST #1-REF				1FE	4,016,706	109.9810	3,832,838	3,485,000	3,836,717		(99,500)			4.000	0.975	JD	6,196	139,400	02/22/2013	06/15/2018
272875-X2-6	EAST HAVEN CONN				1FE	379,295	112.1800	370,194	330,000	375,069		(4,226)			5.000	1.131	FA	5,729		08/20/2014	08/15/2018
272875-X3-4	EAST HAVEN CONN				1FE	479,323	114.0210	467,486	410,000	474,637		(4,686)			5.000	1.450	FA	7,118		08/20/2014	08/15/2019
272875-X4-2	EAST HAVEN CONN				1FE	584,882	115.9080	573,745	495,000	579,906		(4,976)			5.000	1.770	FA	8,594		08/20/2014	08/15/2020
272875-X5-9	EAST HAVEN CONN				1FE	867,620	117.1860	855,458	730,000	861,217		(6,403)			5.000	2.070	FA	12,674		08/20/2014	08/15/2021
272875-X6-7	EAST HAVEN CONN				1FE	769,588	118.4240	763,835	645,000	764,620		(4,968)			5.000	2.320	FA	11,198		08/20/2014	08/15/2022
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	4,405,486	115.2100	4,257,010	3,695,000	3,936,198		(55,168)			6.000	4.187	JD	18,475	221,700	01/20/2004	12/01/2019
283770-GS-8	EL PASO TEX INDPT SCH DIST				1FE	1,289,998	115.1690	1,278,376	1,110,000	1,289,998					0.000	1.219	FA			12/17/2014	08/15/2019
283770-GT-6	EL PASO TEX INDPT SCH DIST				1FE	916,554	117.1820	908,161	775,000	916,554					0.000	1.449	FA			12/17/2014	08/15/2020
283770-GU-3	EL PASO TEX INDPT SCH DIST				1FE	1,498,975	118.5380	1,481,725	1,250,000	1,498,975					0.000	1.660	FA			12/17/2014	08/15/2021
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	836,084	109.1670	835,128	765,000	780,926		(7,667)			5.250	4.132	JD	1,785	40,163	08/07/2006	12/15/2016
355188-GK-3	FRANKLIN WI PUB SD SCH IMPT 2013				1FE	1,467,872	104.5980	1,417,303	1,355,000	1,417,916		(27,556)			3.000	1.065	AO	10,163	63,798	02/14/2013	04/01/2017
355188-GL-1	FRANKLIN WI PUB SD SCH IMPT 2013				1FE	1,594,889	105.6290	1,542,183	1,460,000	1,547,347		(26,247)			3.000	1.270	AO	10,950	68,742	02/14/2013	04/01/2018
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				1FE	353,339	105.9030	323,004	305,000	310,103		(4,504)			6.000	4.401	FA	7,625	18,300	11/06/2002	02/01/2016
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				1FE	872,599	110.1710	831,791	755,000	777,267		(9,980)			6.000	4.501	FA	18,875	45,300	11/06/2002	02/01/2017
367298-WV-4	GASTON CO-REF				1FE	7,271,723	112.0840	6,865,145	6,125,000	6,876,496		(232,204)			5.000	1.022	MS	102,083	306,250	03/27/2013	03/01/2018
372640-HD-7	GEORGETOWN CNTY S C SCH DIST				1FE	4,611,335	112.0180	4,441,514	3,965,000	4,447,525		(149,003)			5.000	1.080	MS	66,083	198,250	11/20/2013	03/01/2018
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO			1	1FE	669,022	103.9370	685,984	660,000	668,859		(164)			4.000	3.718	JJ	5,647		09/25/2014	01/15/2038
39168A-DF-7	GREATER CLARK CNTY SCH BDLG CO			1	1FE	726,915	106.5990	746,193	700,000	726,420		(495)			4.000	3.427	JJ	5,989		09/25/2014	01/15/2031
39168A-DG-5	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,069,610	106.1770	1,098,932	1,035,000	1,068,975		(635)			4.000	3.485	JJ	8,855		09/25/2014	01/15/2032
39168A-DH-3	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,111,622	105.7560	1,142,165	1,080,000	1,111,044		(579)			4.000	3.534	JJ	9,240		09/25/2014	01/15/2033
39168A-DL-4	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,189,500	104.9230	1,222,353	1,165,000	1,189,054		(446)			4.000	3.631	JJ	9,967		09/25/2014	01/15/2035
39168A-DM-2	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,235,582	104.5930	1,270,805	1,215,000	1,235,208		(374)			4.000	3.679	JJ	10,395		09/25/2014	01/15/2036
391674-GR-3	GREATER CLEVELAND OH REGL TRANS 04				1FE	1,796,481	104.3460	1,721,709	1,650,000	1,665,536		(16,338)			5.000	3.943	JD	6,875	82,500	11/17/2004	12/01/2015
403755-L9-0	GWINNETT CNTY GA SCH DIST - SALES TAX -2				1FE	35,712,300	110.1360	33,040,800	30,000,000	32,840,707		(1,013,930)			4.500	1.022	AO	337,500	1,350,000	01/27/2012	10/01/2017
406792-Y7-0	HAMDEN CONN				1FE	346,332	113.3110	339,933	300,000	343,105		(3,227)			5.000	1.744	FA	5,417		08/13/2014	08/15/2019
406792-Y8-8	HAMDEN CONN				1FE	1,408,773	109.5130	1,390,815	1,270,000	1,400,861		(7,912)			4.000	2.044	FA	18,344		08/13/2014	08/15/2020
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR				1FE	1,281,046	115.0750	1,283,086	1,115,000	1,263,113		(17,933)			5.000	2.073	JJ	25,707	10,531	03/28/2014	01/15/2020
414183-BD-4	HARRIS CNTY TEX IMPT DIST NO 18				1FE	1,734,124	114.3170	1,697,607	1,485,000	1,717,700		(16,424)			5.000	1.534	MS	30,938		07/30/2014	09/01/2019
414183-BE-2	HARRIS CNTY TEX IMPT DIST NO 18				1FE	1,846,246	115.8240	1,812,646	1,565,000	1,831,043		(15,203)			5.000	1.853	MS	32,604		07/30/2014	09/01/2020

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
414183-BF-9	HARRIS CNTY TEX IMPT DIST NO 18				1FE	1,955,921	117.2620	1,928,960	1,645,000	1,941,767		(14,154)			5.000	2.112	MS	34,271		07/30/2014	09/01/2021
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007			1	1FE	322,978	111.6030	362,710	325,000	322,736		275			5.000	5.123	AO	4,063	16,250	05/31/2007	10/01/2021
416415-FL-6	HARTFORD CONN				1FE	1,794,910	114.9530	1,753,033	1,525,000	1,785,596		(9,314)			5.000	1.259	AO	13,344		10/17/2014	10/01/2019
416415-FM-4	HARTFORD CONN				1FE	1,968,160	116.2370	1,912,099	1,645,000	1,959,013		(9,148)			5.000	1.499	AO	14,394		10/17/2014	10/01/2020
416415-FN-2	HARTFORD CONN				1FE	3,570,142	117.5750	3,474,341	2,955,000	3,555,491		(14,652)			5.000	1.768	AO	25,856		10/17/2014	10/01/2021
416415-FY-8	HARTFORD CONN			1	1FE	1,459,585	115.4940	1,426,351	1,235,000	1,456,143		(3,442)			5.000	2.854	AO	10,806		10/17/2014	10/01/2031
416415-FZ-5	HARTFORD CONN			1	1FE	2,203,575	115.0410	2,157,019	1,875,000	2,198,557		(5,018)			5.000	2.923	AO	16,406		10/17/2014	10/01/2032
416415-GA-9	HARTFORD CONN			1	1FE	2,362,612	114.5910	2,314,738	2,020,000	2,357,395		(5,217)			5.000	2.983	AO	17,675		10/17/2014	10/01/2033
416415-GB-7	HARTFORD CONN			1	1FE	1,951,291	114.1420	1,911,879	1,675,000	1,947,095		(4,197)			5.000	3.032	AO	14,656		10/17/2014	10/01/2034
426337-BC-4	HENRY CNTY GA				1FE	1,524,083	117.4270	1,514,808	1,290,000	1,524,083					0.000	1.387	MN			12/17/2014	05/01/2020
46263R-FY-6	IPS MULTI-SCH BLDG CORP IN REF-FIRST MTG			1	1FE	8,759,850	108.3770	8,269,165	7,630,000	8,252,476		(300,945)			5.000	0.950	JJ	175,914	381,500	04/17/2013	07/15/2018
463020-LZ-8	IRONDALE AL G O WTS 2007D			1	1FE	1,713,856	109.9420	1,945,973	1,770,000	1,731,709		5,084			4.500	4.952	AO	19,913	79,650	09/21/2007	10/01/2028
463020-MD-6	IRONDALE AL G O WTS 2007D			1	1FE	3,316,619	110.5970	3,727,119	3,370,000	3,330,235		4,687			4.750	4.999	AO	40,019	160,075	09/21/2007	10/01/2032
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08				1FE	5,516,573	112.4420	5,588,367	4,970,000	5,264,015		(85,466)			5.250	3.335	AO	65,231	260,925	04/11/2013	04/01/2018
476576-HZ-9	JERSEY CITY N J				1FE	1,455,273	114.8990	1,441,982	1,255,000	1,454,405		(868)			5.000	1.603	JD	1,394		12/12/2014	12/01/2019
476576-JA-2	JERSEY CITY N J				1FE	2,497,151	116.3140	2,471,673	2,125,000	2,495,830		(1,322)			5.000	1.849	JD	2,361		12/12/2014	12/01/2020
476576-JB-0	JERSEY CITY N J				1FE	2,787,337	117.6860	2,759,737	2,345,000	2,786,014		(1,323)			5.000	2.047	JD	2,606		12/12/2014	12/01/2021
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF			1	1FE	855,587	100.7120	866,123	860,000	853,598		1,064			4.750	4.915	MS	13,617	40,850	02/15/2005	03/01/2020
494791-QD-1	KING PUB HOSP #2-REF				1FE	6,730,503	111.2020	6,338,514	5,700,000	6,365,951		(224,221)			5.000	0.941	JD	23,750	285,000	04/26/2013	12/01/2017
494791-QE-9	KING PUB HOSP #2-REF				1FE	3,395,763	113.7070	3,200,852	2,815,000	3,228,858		(102,726)			5.000	1.161	JD	11,729	140,750	04/26/2013	12/01/2018
507686-NW-9	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,033,710	102.0680	1,020,680	1,000,000	1,017,075		(8,230)			2.000	1.172	JJ	9,222	20,000	12/06/2012	01/15/2017
507686-NY-5	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,080,110	105.2700	1,052,700	1,000,000	1,048,656		(15,578)			3.000	1.381	JJ	13,833	30,000	12/06/2012	01/15/2018
507686-NZ-2	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,136,590	109.5630	1,095,630	1,000,000	1,088,009		(24,071)			4.000	1.461	JJ	18,444	40,000	12/06/2012	07/15/2018
517138-WN-9	LARIMER CNTY COLO SCH DIST NO				1FE	588,250	116.9210	584,605	500,000	583,528		(4,722)			5.000	1.415	JD	1,111	6,181	08/08/2014	12/15/2019
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#				1FE	9,016,605	113.7990	8,386,986	7,370,000	8,356,971		(240,421)			5.000	1.436	JD	16,378	368,500	03/07/2012	12/15/2018
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C				1FE	6,599,390	117.4160	6,704,454	5,710,000	6,294,881		(98,236)			5.000	2.988	JD	23,792	285,500	09/29/2011	06/01/2020
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF				1FE	741,588	102.7370	729,433	710,000	712,445		(3,555)			4.500	3.971	MS	10,650	31,950	04/14/2005	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	207,524	102.5680	205,136	200,000	200,584		(849)			4.500	4.051	MS	3,000	9,000	04/14/2005	09/01/2016
528828-X4-3	LEWISVILLE TX ISD PSF - 2013 SER A - REF				1FE	2,861,264	114.1790	2,694,624	2,360,000	2,696,778		(90,900)			5.000	0.972	FA	44,578	118,000	02/13/2013	08/15/2018
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	2,249,012	113.2310	2,338,220	2,065,000	2,161,115		(18,528)			4.500	3.544	MS	27,361	92,925	11/20/2009	09/15/2020
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			14	6	4,009,649	45.0000	3,573,000	7,940,000	3,392,871		(72,915)			7.250	7.249	JD	47,971	315,216	12/22/2004	12/01/2033
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO				1FE	4,237,798	111.2670	4,228,146	3,800,000	4,180,511		(57,287)			4.000	1.756	JJ	107,667		04/02/2014	07/01/2019
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,137,354	107.0860	1,086,923	1,015,000	1,034,105		(12,129)			5.250	3.945	JJ	26,644	53,288	02/05/2004	07/01/2016
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,277,041	110.0830	1,282,467	1,165,000	1,191,944		(10,049)			5.000	4.018	JJ	29,125	58,250	02/05/2004	07/01/2017
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL				1FE	182,150	113.2650	169,898	150,000	170,767		(5,888)			5.000	0.920	JD	333	7,500	01/16/2013	06/15/2018
586145-A3-8	MEMPHIS TENN				1FE	6,477,008	116.4150	6,309,693	5,420,000	6,337,003		(140,006)			5.000	1.269	MN	45,167	162,600	03/06/2014	11/01/2019
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-				1FE	13,929,044	118.3080	13,575,843	11,475,000	13,073,293		(269,698)			5.000	2.217	JJ	286,875	573,750	09/16/2011	07/01/2020
602366-NC-6	MILWAUKEE WI GO SER N3				1FE	8,468,460	112.9640	7,828,405	6,930,000	7,871,569		(273,793)			5.000	0.900	MN	44,275	346,500	10/17/2012	05/15/2018
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,371,102	104.9010	1,431,899	1,365,000	1,365,907		(742)			4.500	4.442	MS	20,475	61,425	10/20/2006	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,077,365	104.9010	1,127,686	1,075,000	1,075,352		(288)			4.500	4.472	MS	16,125	48,375	10/20/2006	03/01/2024
613340-2E-7	MONTGOMERY CNTY MD				1FE	7,988,558	114.6270	7,737,323	6,750,000	7,718,967		(245,808)			5.000	1.143	MN	56,250	314,063	11/20/2013	11/01/2018
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77			1	1	565,000	105.4340	595,702	565,000	565,000					6.350	5.327	JD	1,595	30,798	12/19/1977	06/15/2017
553543-DM-8	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	2,000,000	99.0460	1,980,920	2,000,000	2,000,000					1.390	1.390	JJ	13,205	27,800	05/09/2013	07/10/2017
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	2,285,000	98.5230	2,251,251	2,285,000	2,285,000					1.440	1.440	JJ	15,629	32,904	05/09/2013	01/10/2018
553543-DP-1	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	3,895,000	98.8820	3,851,454	3,895,000	3,895,000					1.490	1.490	JJ	27,567	58,036	05/09/2013	07/10/2018
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,713,277	105.3760	1,791,392	1,700,000	1,703,115		(1,919)			4.375	4.250	JJ	34,295	74,375	02/20/2009	07/15/2020
592112-MB-9	NASHVILLE CO-REF				1FE	6,055,900	113.4860	5,674,300	5,000,000	5,695,439		(194,496)			5.000	0.924	JJ	125,000	250,000	01/30/2013	07/01/2018
642713-5E-7	NEW BRITAIN CONN				1FE	1,487,135	112.0710	1,456,923	1,300,000	1,476,885		(10,250)			5.000	1.578	MS	16,250		09/25/2014	03/01/2019
642713-5F-4	NEW BRITAIN CONN				1FE	1,225,402	113.6340	1,204,520	1,060,000	1,218,139		(7,264)			5.000	1.918	MS	13,250		09/25/2014	03/01/2020
645020-T2-4	NEW HAVEN CONN				1FE	1,796,235	115.3990	1,765,605	1,530,000	1,784,051		(12,184)			5.000	2.243	FA	26,138		08/21/2014	08/01/2021
645020-U9-7	NEW HAVEN CONN				1FE	2,338,500	115.3940	2,307,880	2,000,000	2,320,023		(18,477)			5.000	1.933	FA	34,167		08/21/2014	08/01/2020
647634-5C-4	NEW ORLEANS LA G O 1998 REF				1FE	1,118,946	111.1980	1,111,980	1,000,000	1,033,447		(10,554)			5.500	4.268	JD	4,583	55,000	09/09/2004	12/01/2017
647634-5D-2	NEW ORLEANS LA G O 1998 REF				1FE	301,268	113.5990	301,037	265,000	276,466		(2,635)			5.500	4.288	JD	1,215	14,575	06/04/2003	12/01/2018
64966H-E4-8	NEW YORK CITY NY GO - 2010 SER B				1FE	7,382,040	115.5920	6,935,520	6,000,000	6,863,723		(179,618)			5.000	1.720	FA	125,000	300,000	01/20/2012	08/01/2019
64966K-YR-8	NEW YORK CITY-I				1FE	8,928,450	113.4250	8,506,875	7,500,000	8,505,057		(273,078)			5.000	1.086	FA	156,250	375,000	05/24/2013	08/01/2018
64966L-DT-5	NEW YORK N Y				1FE	9,263,600	113.4250	9,074,000	8,000,000	8,988,049		(266,745)			5.000	1.329	FA	166,667	246,667	12/12/2013	08/01/2018
64966L-RF-0	NEW YORK N Y				1FE	9,112,950	117.4640	9,044,728	7,700,000	9,038,890		(74,060)			5.000	1.691	FA	125,125		08/15/2014	08/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
64966H-PQ-7	NEW YORK NY SER C				1FE	4,852,083	113.4250	4,673,110	4,120,000	4,636,531		(139,608)			5.000	1.400	FA	85,833	206,000	06/10/2013	08/01/2018
64966J-3L-8	NEW YORK NY-SER B				1FE	7,181,353	113.4250	6,777,144	5,975,000	6,780,192		(218,874)			5.000	1.150	FA	124,479	298,750	02/25/2013	08/01/2018
649906-DJ-0	NEW YORK ST DORM AUTH REVS NON ST				1FE	2,192,245	119.1630	2,174,725	1,825,000	2,181,782		(10,462)			5.000	1.900	AO	22,813		10/09/2014	10/01/2021
660631-UZ-3	NORTH LITTLE ROCK AR SCH DIST#1 CONSTRUC				1FE	3,333,753	110.8260	3,213,954	2,900,000	3,195,434		(92,749)			5.000	1.633	FA	60,417	157,083	06/11/2013	02/01/2018
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B			1	1	88,240	108.2390	97,415	90,000	89,472		226			4.500	4.785	MS	1,350	4,050	10/03/2008	03/01/2027
703600-FG-6	PAULDING CNTY GA SCH DIST				1FE	596,115	119.0540	595,270	500,000	593,374		(2,741)			5.000	1.682	FA	4,722		09/24/2014	02/01/2021
717813-JE-0	PHILADELPHIA PA			1	1FE	18,906,181	109.3190	18,535,036	16,955,000	18,251,372		(484,693)			5.000	1.950	FA	353,229	847,750	08/20/2013	08/01/2018
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,469,226	106.0640	5,382,748	5,075,000	5,163,089		(59,489)			5.000	3.735	JD	21,146	253,750	04/29/2009	06/01/2016
720424-XD-7	PIERCE CNTY WA SCH DIST #10 TACOMA REF				1FE	1,672,242	108.8020	1,577,629	1,450,000	1,579,096		(43,491)			4.000	0.824	JD	4,833	58,000	10/18/2012	12/01/2017
720390-YC-1	PIERCE CNTY WA SCH DIST #3 PUYALLUP - RE				1FE	13,071,828	108.6510	12,255,833	11,280,000	12,339,009		(357,883)			4.000	0.736	JD	37,600	451,200	11/29/2012	12/01/2017
726286-EA-1	PLAINFIELD IND CMNTY HIGH SCH				1FE	1,186,410	118.8930	1,188,930	1,000,000	1,177,639		(8,771)			5.000	2.042	JJ	17,361		07/23/2014	07/15/2021
728534-TM-0	PLEASANT PRAIRIE WIS				1FE	4,185,440	119.8880	4,196,080	3,500,000	4,152,229		(33,211)			5.000	2.010	MS	63,681		07/22/2014	09/01/2021
731469-DS-8	POLK CNTY WI G O 2005 REF			1	1FE	1,065,026	110.2750	1,113,778	1,010,000	1,025,999		(5,058)			4.750	4.167	JD	3,998	47,975	02/10/2005	12/01/2018
743787-Y4-9	PROVIDENCE R I				2FE	563,215	112.0830	560,415	500,000	555,884		(7,331)			5.000	1.531	JJ	11,528	486	06/27/2014	07/15/2018
743787-Y5-6	PROVIDENCE R I				2FE	327,615	109.6560	328,968	300,000	325,092		(2,523)			4.000	1.865	JJ	5,533	233	06/27/2014	07/15/2019
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2				1FE	2,524,851	117.9400	2,518,019	2,135,000	2,388,600		(43,788)			5.000	2.612	MN	17,792	106,750	10/05/2011	05/01/2020
780427-KL-3	ROYAL OAK CITY MICH SCH DIST				1FE	382,103	116.6030	378,960	325,000	380,902		(1,201)			5.000	1.605	MN	1,941		10/08/2014	05/01/2020
825434-3Z-4	SHREVEPORT LA				1FE	400,515	108.4190	395,729	365,000	399,159		(1,356)			3.500	1.377	MS	2,449		10/03/2014	09/01/2019
825434-4B-6	SHREVEPORT LA				1FE	595,320	118.8040	594,020	500,000	592,829		(2,491)			5.000	1.964	MS	4,792		10/03/2014	09/01/2021
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF				1	440,943	100.9390	408,803	405,000	406,125		(4,414)			5.000	3.868	AO	5,063	20,250	01/21/2005	04/01/2015
832016-FG-9	SMITH CNTY TN G O SCH 2005 REF			1	1	1,060,225	102.7870	1,002,173	975,000	994,977		(8,323)			5.000	4.038	AO	12,188	48,750	01/21/2005	04/01/2017
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF			1	1	902,971	102.7380	857,862	835,000	850,974		(6,649)			5.000	4.101	AO	10,438	41,750	01/21/2005	04/01/2018
833119-YD-6	SNOHOMISH CNTY WASH SCH DIST N				1FE	4,076,244	116.5340	4,043,730	3,470,000	4,006,086		(70,158)			5.000	1.581	JD	14,458	102,654	03/28/2014	12/01/2019
833153-SW-0	SNOHOMISH CNTY WASH SCH DIST N				1FE	4,411,239	114.4860	4,321,847	3,775,000	4,260,336		(119,145)			5.000	1.600	JD	15,729	188,750	09/19/2013	12/01/2018
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06	0		1	1FE	6,776,353	104.9130	7,065,891	6,735,000	6,741,885		(4,911)			4.500	4.420	MN	50,513	303,075	10/10/2006	05/01/2024
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,236,860	104.7230	1,256,676	1,200,000	1,204,669		(3,569)			4.500	4.177	AO	13,500	54,000	03/11/2004	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,101,570	104.5660	1,124,085	1,075,000	1,078,359		(2,566)			4.500	4.240	AO	12,094	48,375	03/11/2004	04/01/2019
850272-ZF-5	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,080,757	103.6320	3,124,505	3,015,000	3,043,050		(11,107)			3.000	2.600	JD	7,538	90,450	06/15/2011	06/01/2018
850272-ZG-3	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,109,982	103.0090	3,193,279	3,100,000	3,104,282		(1,686)			3.000	2.940	JD	7,750	93,000	06/15/2011	06/01/2019
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	2,258,393	103.0650	2,318,963	2,250,000	2,253,615		(1,417)			3.250	3.180	JD	6,094	73,125	06/15/2011	06/01/2020
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	543,954	100.7570	503,785	500,000	500,808		(4,762)			5.250	4.260	MS	8,750	26,250	01/29/2004	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,556,220	105.3420	1,511,658	1,435,000	1,449,926		(12,227)			5.250	4.325	MS	25,113	75,338	01/26/2004	03/01/2016
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,224,287	109.2180	1,228,703	1,125,000	1,146,100		(9,102)			5.250	4.333	MS	19,688	59,063	01/26/2004	03/01/2017
790697-DF-0	ST JOSEPH MICH PUB SCHS			1	1FE	1,685,850	116.1580	1,690,099	1,455,000	1,685,850					0.000	3.296	MN			12/16/2014	05/01/2033
790697-DG-8	ST JOSEPH MICH PUB SCHS			1	1FE	1,742,419	115.6810	1,746,783	1,510,000	1,742,419					0.000	3.348	MN			12/16/2014	05/01/2034
790697-DH-6	ST JOSEPH MICH PUB SCHS			1	1FE	1,218,141	115.2060	1,221,184	1,060,000	1,218,141					0.000	3.400	MN			12/16/2014	05/01/2035
792775-NR-5	ST MICHAEL MINN INDPT SCH DIST				1FE	3,369,939	111.5890	3,336,511	2,990,000	3,351,369		(18,571)			4.000	1.477	FA	32,558		08/28/2014	02/01/2020
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST				1FE	2,876,512	112.4720	2,862,412	2,545,000	2,863,088		(13,424)			4.000	1.776	FA	27,712		08/28/2014	02/01/2021
861419-UN-7	STOCKTON CALIF UNI SCH DIST			1	1FE	1,925,684	101.7510	1,984,145	1,950,000	1,925,869		185			4.000	4.100	FEB	23,833		08/28/2014	08/01/2039
864813-ZT-0	SUFFOLK VA				1FE	3,430,725	112.0870	3,312,171	2,955,000	3,277,660		(108,109)			5.000	1.134	JD	12,313	147,750	07/18/2013	12/01/2017
864813-ZU-7	SUFFOLK VA				1FE	4,055,141	115.0120	3,956,413	3,440,000	3,896,272		(112,285)			5.000	1.451	JD	14,333	172,000	07/18/2013	12/01/2018
885205-MP-6	THORNAPPLE KELLOGG MICH SCH DI			1	1FE	1,653,399	119.7810	1,706,879	1,425,000	1,652,927		(472)			5.000	2.965	MN	1,583		12/04/2014	05/01/2028
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A				1FE	747,656	101.9520	698,371	685,000	687,938		(6,871)			5.000	3.950	JD	2,854	34,250	02/13/2004	06/01/2015
930047-LR-4	WACONIA MINN INDPT SCH DIST NO				1FE	1,460,347	118.5460	1,452,189	1,225,000	1,460,347					0.000	1.666	FA			12/16/2014	02/01/2021
930047-LS-2	WACONIA MINN INDPT SCH DIST NO				1FE	2,376,923	119.8310	2,360,671	1,970,000	2,376,923					0.000	1.875	FA			12/16/2014	02/01/2022
938429-E2-9	WASHINGTON CNTY OR SCH DIST #48J BEAVERT				1FE	2,797,495	102.7970	2,734,400	2,660,000	2,735,478		(30,302)			2.000	0.832	JD	2,364	53,200	11/28/2012	06/15/2017
938429-E4-5	WASHINGTON CNTY OR SCH DIST #48J BEAVERT				1FE	2,611,788	109.6250	2,461,081	2,245,000	2,477,212		(65,795)			4.000	0.952	JD	3,991	89,800	11/28/2012	06/15/2018
938429-J2-4	WASHINGTON CNTY ORE SCH DIST N				1FE	2,977,875	118.2800	2,957,000	2,500,000	2,946,622		(31,253)			5.000	1.528	JD	5,556	44,444	07/23/2014	06/15/2020
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	1FE	4,742,168	111.0210	4,857,169	4,375,000	4,488,737		(31,774)			5.000	4.143	JJ	103,906	218,750	08/31/2004	07/10/2018
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	1FE	1,188,128	115.4680	1,339,429	1,160,000	1,165,698		(925)			5.000	4.893	JJ	27,550	58,000	08/31/2004	07/10/2020
946363-JJ-8	WAYNE TWP IND MARION CNTY SCH				1FE	1,526,848	110.6150	1,509,895	1,365,000	1,503,309		(23,539)			4.000	1.335	JJ	25,177	13,650	03/13/2014	01/15/2019
946363-JK-5	WAYNE TWP IND MARION CNTY SCH				1FE	1,334,181	115.7690	1,313,978	1,135,000	1,308,124		(26,057)			5.000	1.435	JJ	26,168	14,188	03/13/2014	07/15/2019
946363-JL-3	WAYNE TWP IND MARION CNTY SCH				1FE	834,132	111.8260	833,104	745,000	823,605		(10,527)			4.000	1.718	JJ	13,741	7,450	03/13/2014	01/15/2020
962506-QF-1	WHATCOM CNTY WASH SCH DIST NO (SE)				1FE	2,116,980	116.2770	2,092,986	1,800,000	2,092,859		(24,121)			5.000	1.500	JD	7,500	30,500	06/27/2014	12/01/2019
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)				1FE	2,811,188	119.1540	2,800,119	2,350,000	2,786,538		(24,649)			5.000	2.049	JD	9,792	39,819	06/27/2014	12/01/2021
968852-WJ-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	786,321	103.1460	804,539	780,000	780,783		(1,008)			4.500	4.361	AO	8,775	35,100	11/18/2008	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	160,886	103.1460	165,034	160,000	160,116		(149)			4.500	4.400	AO	1,800	7,200	04/22/2009	10/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
968852-ZN-6	WILL CNTY IL SCH DIST #122				1FE	451,183	103.1460	464,157	450,000	451,022		(127)			4.500	4.461	AO	5,063	20,250	09/24/2013	10/01/2021
968852-ZM-8	WILL CNTY IL SCH DIST #122 PREREFUNDED -				1FE	25,066	103.1460	25,787	25,000	25,057		(7)			4.500	4.461	AO	281	1,125	09/24/2013	10/01/2021
968852-B9-3	WILL CNTY ILL SCH DIST NO 122			1	1FE	2,395,591	103.1460	2,475,504	2,400,000	2,397,262		1,596			4.500	4.520	AO	27,000	108,000	09/24/2013	10/01/2025
968852-C3-5	WILL CNTY ILL SCH DIST NO 122			1	1FE	1,352,511	102.2380	1,385,325	1,355,000	1,352,715		162			4.500	4.596	AO	15,244	60,975	09/24/2013	10/01/2025
982427-CL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF			1	1FE	1,517,749	100.7420	1,415,425	1,405,000	1,407,298		(13,566)			5.000	3.999	MS	23,417	70,250	08/10/2004	03/01/2016
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF				1FE	2,134,441	106.8230	2,045,660	1,915,000	1,954,776		(22,666)			5.250	3.949	MS	33,513	100,538	12/09/2004	09/01/2016
986082-NS-0	YONKERS N Y				1FE	6,276,975	115.5520	6,234,030	5,395,000	6,257,826		(19,148)			5.000	1.926	MS	35,967		10/22/2014	09/01/2020
986082-EY-7	YONKERS NY G O 2007 A			1	1FE	1,051,372	110.2170	1,074,616	975,000	995,633		(8,274)			5.000	4.040	MN	8,125	48,750	04/26/2007	05/01/2019
986082-KG-9	YONKERS NY GO - REF 2012 SER A				1FE	5,468,640	106.5110	5,293,597	4,970,000	5,249,856		(108,687)			4.000	1.703	JJ	99,400	198,800	12/12/2012	07/01/2017
986082-KH-7	YONKERS NY GO - REF 2012 SER A				1FE	2,867,438	107.7880	2,780,930	2,580,000	2,765,330		(50,771)			4.000	1.882	JJ	51,600	103,200	12/12/2012	07/01/2018
986082-LG-8	YONKERS NY GO - REF 2012 SER C				1FE	2,387,822	106.7460	2,311,051	2,165,000	2,292,714		(47,246)			4.000	1.752	FA	32,716	86,600	12/12/2012	08/15/2017
986082-LH-6	YONKERS NY GO - REF 2012 SER C				1FE	2,505,893	108.1980	2,434,455	2,250,000	2,417,050		(44,174)			4.000	1.927	FA	34,000	90,000	12/12/2012	08/15/2018
986082-LB-9	YONKERS NY GO SCH - REF 2012 SER B				1FE	1,064,550	103.9710	1,039,710	1,000,000	1,036,167		(14,088)			3.000	1.531	JJ	15,000	30,000	12/12/2012	07/01/2017
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						615,798,597	XXX	611,367,825	562,725,000	601,001,653		(9,174,621)			XXX	XXX	XXX	6,401,974	18,361,029	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						615,798,597	XXX	611,367,825	562,725,000	601,001,653		(9,174,621)			XXX	XXX	XXX	6,401,974	18,361,029	XXX	XXX
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE				1FE	4,924,618	110.9580	4,687,976	4,225,000	4,654,570		(138,907)			5.000	1.520	JJ	105,625	211,250	01/11/2013	01/01/2018
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,058,070	100.0000	1,000,000	1,000,000	1,000,000		(8,237)			5.000	4.151	JJ	25,000	50,000	11/09/2006	01/01/2015
010609-AQ-8	ALABAMA ST PUB SCH & COLLEGE A				1FE	20,475,185	118.8320	20,468,812	17,225,000	20,250,026		(225,159)			5.000	1.882	JJ	409,094		07/02/2014	01/01/2021
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005				1FE	3,068,017	101.8440	2,882,185	2,830,000	2,844,789		(28,728)			5.000	3.934	JJ	70,750	141,500	02/18/2005	07/01/2015
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,346,924	101.5860	3,174,563	3,125,000	3,138,878		(26,927)			5.000	4.094	JJ	78,125	156,250	02/18/2005	07/01/2017
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF				1FE	3,460,980	113.6250	3,408,750	3,000,000	3,260,560		(62,338)			5.000	2.541	JD	12,500	150,000	08/17/2011	12/01/2018
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF				1FE	9,931,290	115.1530	9,954,977	8,645,000	9,450,344		(150,096)			5.000	2.840	JD	36,021	432,250	08/17/2011	12/01/2019
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A			1	1FE	5,187,131	103.8130	5,040,121	4,855,000	4,889,971		(36,694)			5.000	4.190	JD	20,229	242,750	04/08/2005	12/01/2016
01757L-EW-2	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC				1FE	10,156,565	115.5560	9,822,260	8,500,000	9,640,971		(198,830)			5.000	2.302	MN	70,833	425,000	04/27/2012	05/01/2020
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF			1	1FE	2,943,250	104.5320	2,832,817	2,710,000	2,740,913		(26,447)			5.000	3.950	FA	51,189	135,500	01/25/2006	02/15/2017
040507-NZ-4	ARIZONA HEALTH FACS AUTH REV				1FE	1,097,270	109.2420	1,092,420	1,000,000	1,096,735		(535)			4.000	1.427	JD	889		12/17/2014	12/01/2018
040507-PA-7	ARIZONA HEALTH FACS AUTH REV				1FE	692,484	114.7990	688,794	600,000	692,084		(400)			5.000	1.707	JD	667		12/17/2014	12/01/2019
040507-PB-5	ARIZONA HEALTH FACS AUTH REV				1FE	1,165,970	116.0790	1,160,790	1,000,000	1,165,383		(587)			5.000	1.997	JD	1,111		12/17/2014	12/01/2020
040507-PS-8	ARIZONA HEALTH FACS AUTH REV			1	1FE	2,173,679	111.9260	2,193,750	1,960,000	2,173,280		(399)			5.000	3.653	JUN	2,178		12/17/2014	12/01/2042
040507-PV-1	ARIZONA HEALTH FACS AUTH REV				1FE	567,710	113.0150	565,075	500,000	567,338		(372)			5.000	1.427	JD	556		12/17/2014	12/01/2018
040507-PW-9	ARIZONA HEALTH FACS AUTH REV				1FE	1,173,630	117.0710	1,170,710	1,000,000	1,173,114		(516)			5.000	2.258	JD	1,111		12/17/2014	12/01/2021
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	378,994	100.2550	365,931	365,000	365,000		(996)			5.000	4.519	FA	7,604	18,250	06/24/2004	08/01/2017
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	196,202	100.2590	190,492	190,000	190,000		(443)			5.000	4.589	FA	3,958	9,500	06/24/2004	08/01/2018
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	169,316	100.2850	165,470	165,000	165,000		(309)			5.000	4.669	FA	3,438	8,250	06/24/2004	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	2,161,849	100.2900	2,126,148	2,120,000	2,120,000		(3,007)			5.000	4.749	FA	44,167	106,000	06/24/2004	08/01/2020
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	310,000	101.7170	315,323	310,000	310,000					4.625	4.625	JJ	7,169	14,338	03/29/2007	07/01/2022
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	260,000	103.4760	269,038	260,000	260,000					5.000	5.000	JJ	6,500	12,250	09/27/2007	07/01/2022
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	9,885,000	107.0010	10,577,049	9,885,000	9,885,000					5.500	5.500	JJ	271,838	543,675	07/18/2008	07/01/2023
041085-CM-1	ARKANSAS DEV FIN WASTEWTR REVOLVE 01A			2	1	3,768,155	103.3990	3,453,527	3,340,000	3,371,428		(41,221)			5.500	4.187	JD	15,308	183,700	01/14/2003	12/01/2015
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	797,278	111.3770	801,914	720,000	797,278					0.000	3.731	AUG			12/17/2014	02/01/2033
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	521,797	110.4890	524,823	475,000	521,797					0.000	3.831	FA			12/17/2014	02/01/2035
04109F-AT-5	ARKANSAS ST DEV FIN AUTH HOSP				2FE	612,479	103.7800	612,302	590,000	612,479					0.000	1.737	FA			12/17/2014	02/01/2018
04109F-AU-2	ARKANSAS ST DEV FIN AUTH HOSP				2FE	647,925	103.6500	647,813	625,000	647,925					0.000	2.074	FA			12/17/2014	02/01/2019
04109F-AV-0	ARKANSAS ST DEV FIN AUTH HOSP				2FE	400,594	112.1870	403,873	360,000	400,594					0.000	2.626	FA			12/17/2014	02/01/2020
04109F-AW-8	ARKANSAS ST DEV FIN AUTH HOSP				2FE	526,842	113.2730	532,383	470,000	526,842					0.000	2.834	FA			12/17/2014	02/01/2021
04109F-AX-6	ARKANSAS ST DEV FIN AUTH HOSP				2FE	423,060	113.8130	426,799	375,000	423,060					0.000	2.992	FA			12/17/2014	02/01/2022
04109F-BG-2	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	791,741	111.3770	796,346	715,000	791,741					0.000	3.731	AUG			12/17/2014	02/01/2033
04109F-BH-0	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	642,634	110.4890	646,361	585,000	642,634					0.000	3.831	AUG			12/17/2014	02/01/2035
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05				1FE	1,047,984	115.0010	1,144,260	995,000	1,018,941		(3,963)			5.000	4.480	AO	12,438	49,750	05/11/2006	04/01/2020
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	442,517	102.9670	509,687	495,000	459,473		3,011			4.500	5.531	JD	1,856	22,275	12/15/2005	12/01/2023
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A			1	1FE	198,822	102.6390	205,278	200,000	199,995		107			5.625	5.735	JJ	5,625	8,438	07/19/2005	01/01/2016
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,237,600	102.3880	1,279,850	1,250,000	1,246,049		1,154			5.400	5.532	JJ	33,750	67,500	07/19/2005	01/01/2020
047870-LQ-1	ATLANTA GA WTR & WASTE WTR REV				1FE	5,767,327	113.9820	5,721,896	5,020,000	5,584,699		(140,587)			5.000	1.999	MN	41,833	285,164	08/28/2013	11/01/2018
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	992,060	102.9670	1,142,934	1,110,000	1,030,334		6,752			4.500	5.531	JD	4,163	49,950	12/14/2005	12/01/2023
052398-ER-1	AUSTIN TEX ARPT SYS REV			1	1FE	827,955	111.3520	835,140	750,000	827,955					0.000	3.667	MAY			12/10/2014	11/15/2044
052422-ES-7	AUSTIN TEX HOTEL OCCUPANCY TAX				1FE	1,405,859	110.7340	1,356,492	1,225,000	1,358,771		(45,576)			5.000	1.097	MN	7,826	55,465	12/06/2013	11/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
052422-ET-5	AUSTIN TEX HOTEL OCCUPANCY TAX				1FE	2,320,580	114.0670	2,281,340	2,000,000	2,255,098		(63,382)			5.000	1.558	MN	12,778	90,556	12/06/2013	11/15/2018
074561-MF-5	BEAUMONT TEX WTRWKS & SWR SYS				1FE	232,706	114.8940	229,788	200,000	230,554		(2,152)			5.000	1.434	MS	3,333	83	08/07/2014	09/01/2019
074561-MG-3	BEAUMONT TEX WTRWKS & SWR SYS				1FE	1,175,230	115.6500	1,156,500	1,000,000	1,165,777		(9,453)			5.000	1.739	MS	16,667	417	08/07/2014	09/01/2020
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	1,226,225	101.8140	1,247,222	1,225,000	1,225,182		(89)			4.875	4.860	JD	166	88,238	01/26/2007	12/30/2015
076393-BV-8	BEDFORD PARK IL TIF 65TH & CICERO 05			1	2	1,241,121	103.4770	1,267,593	1,225,000	1,227,170		(2,073)			5.125	4.977	JD	174	62,781	01/25/2007	12/30/2018
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A			2	2	3,045,000	100.2140	3,051,516	3,045,000	3,045,000					6.000	6.000	JD	508	202,350	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B			2	2	2,250,000	100.2350	2,255,288	2,250,000	2,250,000					6.000	6.000	JD	375	146,850	11/20/2007	12/30/2018
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	116,531	100.2580	110,284	110,000	110,000		(444)			4.750	4.750	JJ	2,482	5,225	09/28/2004	07/10/2015
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A			14	6		98.0000	499,800	510,000	480,871		529,743	146,964		7.500	7.462	MN			12/19/2007	05/01/2037
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	3,494,620	107.5000	4,138,750	3,850,000	3,601,224		20,638			5.000	5.944	JD	16,042	192,500	07/07/2006	12/01/2023
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005			2	6	456,125	100.0000	890,000	890,000	890,000		117,916			5.750	5.750	JJ	25,588	27,600	06/23/2009	01/01/2015
09755L-AB-7	BOLINGBROOK IL SALES TAX 2005			14	6	3,220,786	97.0270	7,762,160	8,000,000	2,757,714		(317,566)			6.250	8.159	JJ	250,000	500,000	12/14/2005	01/01/2024
100216-EX-4	BOSSIER CITY LA UTILS REV				1FE	241,979	107.3670	241,576	225,000	241,270		(708)			3.000	1.409	AO	1,444		08/28/2014	10/01/2019
10741L-CV-6	BREVARD CNTY FLA HEALTH FACS A				1FE	577,900	114.6260	573,130	500,000	577,355		(545)			5.000	1.810	AO	972		12/04/2014	04/01/2020
10741L-DL-7	BREVARD CNTY FLA HEALTH FACS A			1	1FE	1,099,690	110.8290	1,108,290	1,000,000	1,099,339		(351)			5.000	3.621	APR	1,944		12/04/2014	04/01/2039
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,456,153	107.1730	3,595,654	3,355,000	3,381,579		(15,038)			5.000	4.609	MS	55,917	167,750	07/09/2009	09/01/2016
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 2009A				1FE	2,231,100	103.0360	2,210,122	2,145,000	2,155,433		(15,138)			5.000	4.370	MS	35,750	107,250	06/29/2009	09/01/2015
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	3,705,000	105.8700	3,922,484	3,705,000	3,705,000					5.000	4.999	JJ	92,625	185,250	07/29/2008	07/01/2023
121352-AY-4	BURKE CNTY NC COP 2006 A			1	1FE	1,094,950	105.8710	1,079,884	1,020,000	1,030,932		(8,363)			5.000	4.109	AO	12,750	51,000	01/06/2006	04/01/2018
121352-BW-7	BURKE CNTY NC COP 2006 B			1	1FE	962,422	105.8710	958,133	905,000	913,822		(6,743)			5.000	4.190	AO	11,313	45,250	08/08/2006	04/01/2017
121352-BY-3	BURKE CNTY NC COP 2006 B			1	1FE	1,293,796	105.8710	1,296,920	1,225,000	1,235,606		(8,098)			5.000	4.280	AO	15,313	61,250	08/08/2006	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B			1	1FE	910,030	105.8710	979,307	925,000	912,646		1,993			5.000	5.295	AO	11,563	46,250	08/08/2006	04/01/2020
121352-CA-4	BURKE CNTY NC COP 2006 B			1	1FE	827,364	105.8710	905,197	855,000	834,672		2,665			5.000	5.454	AO	10,688	42,750	08/08/2006	04/01/2021
121352-CC-0	BURKE CNTY NC COP 2006 B			1	1FE	459,774	105.8710	465,832	440,000	443,064		(2,336)			5.000	4.420	AO	5,500	22,000	08/08/2006	04/01/2023
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	1FE	1,515,990	102.6100	1,513,498	1,475,000	1,478,550		(4,574)			4.500	4.170	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	1FE	1,339,698	102.5590	1,343,523	1,310,000	1,312,579		(3,321)			4.500	4.230	AO	14,738	58,950	03/09/2005	10/01/2019
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	1FE	2,977,150	111.0310	4,235,833	3,815,000	3,592,627		33,678			5.000	6.908	JD	15,896	190,750	01/05/1995	12/01/2019
13080S-EE-0	CALIFORNIA STATEWIDE CMNTYS DE				1FE	290,968	115.1220	287,805	250,000	290,194		(774)			5.000	1.550	MN	1,215		11/20/2014	11/15/2019
13080S-EF-7	CALIFORNIA STATEWIDE CMNTYS DE				1FE	246,960	116.8050	245,291	210,000	246,389		(571)			5.000	1.860	MN	1,021		11/20/2014	11/15/2020
13080S-EG-5	CALIFORNIA STATEWIDE CMNTYS DE				1FE	235,858	117.8020	235,604	200,000	235,393		(465)			5.000	2.199	MN	972		11/20/2014	11/15/2021
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05			1	1FE	722,797	101.0520	747,785	740,000	731,362		1,125			4.200	4.408	JJ	15,540	31,080	02/02/2005	07/01/2021
152708-BX-0	CENTRAL BROWN CNTY WTR AUTH WT				1FE	351,618	115.7580	347,274	300,000	348,161		(3,457)			5.000	1.446	MN	2,500	2,917	07/25/2014	11/01/2019
152708-BY-8	CENTRAL BROWN CNTY WTR AUTH WT				1FE	858,523	117.9660	855,254	725,000	851,148		(7,375)			5.000	1.743	MN	6,042	7,049	07/25/2014	11/01/2020
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT				1FE	2,025,259	119.4550	2,030,735	1,700,000	2,010,082		(15,177)			5.000	2.019	MN	14,167	16,528	08/05/2014	11/01/2021
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A			14	6	2,638,716	37.4050	2,513,603	6,720,000	2,513,603					7.375	7.339	MN			12/19/2007	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B			4	5Z		0.0000		1						7.375	7.375	MN			12/19/2007	05/01/2012
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05				1FE	1,299,444	101.9440	1,228,425	1,205,000	1,209,916		(11,491)			5.000	4.001	JD	5,021	60,250	08/25/2005	06/01/2015
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	111.2920	333,876	300,000	305,545		(1,624)			5.000	4.360	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	113.5370	1,475,981	1,300,000	1,327,134		(5,876)			5.000	4.440	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004				1FE	600,174	115.4320	692,592	600,000	596,914		515			5.000	5.115	FA	11,333	30,000	07/26/2004	02/15/2020
16645P-EA-5	CHESTERFIELD MO COP 2005			1	1FE	231,169	104.3640	250,474	240,000	232,071		674			5.000	5.473	JD	1,000	12,000	01/20/2005	12/01/2023
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C				1FE	3,230,141	112.9850	3,293,513	2,915,000	3,021,546		(32,670)			5.500	4.190	JJ	80,163	160,325	09/20/2007	01/01/2018
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			1	3	9,585,000	100.1120	9,595,735	9,585,000	9,585,000					7.450	7.450	JJ	357,041	714,083	03/03/2000	07/01/2019
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				4	8,057,614	99.7940	9,079,756	9,098,499	8,203,472		51,180			8.000	9.127	FEB	667,223	634,972	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				4	5,981,326	99.7940	6,739,631	6,753,544	6,089,636		37,966			8.000	9.127	FEB	495,260	471,370	08/17/2006	12/31/2024
167562-NK-9	CHICAGO ILL MIDWAY ARPT REV				1FE	4,613,080	115.7950	4,631,800	4,000,000	4,572,191		(40,889)			5.000	2.764	JJ	111,111		05/29/2014	01/01/2022
16756K-DZ-7	CHICAGO ILL MOTOR FUEL TAX REV				2FE	397,236	111.8460	391,461	350,000	391,886		(5,350)			5.000	1.895	JJ	9,333		06/06/2014	01/01/2019
16756K-EA-1	CHICAGO ILL MOTOR FUEL TAX REV				2FE	723,240	112.8510	716,604	635,000	715,217		(8,023)			5.000	2.326	JJ	16,933		06/06/2014	01/01/2020
16756K-EB-9	CHICAGO ILL MOTOR FUEL TAX REV				2FE	568,450	113.5810	567,905	500,000	563,303		(5,147)			5.000	2.716	JJ	13,333		06/06/2014	01/01/2021
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI			1	1FE	2,112,279	110.4240	2,153,268	1,950,000	2,108,317		(3,962)			5.000	3.807	JAN	26,542		09/17/2014	01/01/2044
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF			1	1FE	754,733	100.5560	779,309	775,000	762,286		1,908			4.500	4.834	MS	11,625	34,875	07/14/2005	09/01/2020
172253-CR-5	CINCINNATI OHIO CITY SCH DIST			1	1FE	811,370	108.6230	863,553	795,000	810,445		(925)			5.000	3.956	JD	1,767	19,875	11/17/2014	12/15/2017
172253-CV-6	CINCINNATI OHIO CITY SCH DIST			1	1FE	625,410	108.6230	684,325	630,000	625,475		66			5.000	5.373	JD	1,400	15,750	11/17/2014	12/15/2021
172253-DE-3	CINCINNATI OHIO CITY SCH DIST			1	1FE	290,869	107.5600	306,546	285,000	290,537		(332)			5.000	3.956	JD	633	7,125	11/17/2014	12/15/2017
172253-DJ-2	CINCINNATI OHIO CITY SCH DIST			1	1FE	233,288	108.0030	253,807	235,000	233,312		25			5.000	5.373	JD	522	5,875	11/17/2014	12/15/2021
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,138,108	101.9180	1,161,865	1,140,000	1,139,585		203			4.500	4.522	JD	4,275	50,963	05/05/2006	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,590,064	101.6010	1,625,616	1,600,000	1,596,973		949			4.500	4.580	JD	6,000	71,550	05/05/2006	12/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,260,000	101.1540	2,286,080	2,260,000	2,260,000					4.625	4.625	JD	8,710	103,716	05/05/2006	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,356,770	100.9090	2,386,498	2,365,000	2,361,398		638			4.625	4.671	JD	9,115	108,572	05/05/2006	12/01/2019
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B			1	1FE	2,437,119	102.0830	2,358,117	2,310,000	2,318,025		(15,549)			5.000	4.290	JJ	57,750	115,500	12/16/2005	07/01/2019
186398-JT-1	CLEVELAND OHIO PUB PWR SYS REV			1	1FE	2,113,977	108.2740	2,241,272	2,070,000	2,110,816		(3,161)			5.000	3.897	MN	13,225	51,750	11/07/2014	11/15/2021
186398-KA-0	CLEVELAND OHIO PUB PWR SYS REV			1	1FE	1,935,259	106.9420	2,026,551	1,895,000	1,932,366		(2,894)			5.000	3.897	MN	12,107	47,375	11/07/2014	11/15/2021
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A			1	1FE	1,748,077	106.6250	1,743,319	1,635,000	1,659,756		(14,088)			5.000	4.050	MS	27,250	81,750	12/06/2007	09/01/2017
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A			1	1FE	4,943,497	106.5390	4,932,756	4,630,000	4,698,605		(39,032)			5.000	4.070	MS	77,167	231,500	12/04/2007	09/01/2018
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	3,797,625	114.0000	4,446,000	3,900,000	3,828,664		7,829			4.750	10.032	JD	8,233	185,250	07/09/2008	12/15/2027
198499-AK-1	COLUMBIA S C SPL OBLIG			1	1FE	2,085,226	115.0050	2,075,840	1,805,000	2,080,781		(4,445)			5.000	2.965	FEB	15,292		10/16/2014	02/01/2039
198499-AL-9	COLUMBIA S C SPL OBLIG			1	1FE	573,720	114.3550	571,775	500,000	572,556		(1,164)			5.000	3.052	FEB	4,236		10/16/2014	02/01/2044
206444-CG-4	CONCORD NC COP 2005			1	1FE	1,315,433	101.9440	1,243,717	1,220,000	1,224,944		(11,557)			5.000	4.008	JD	5,083	61,000	01/27/2005	06/01/2016
206444-CH-2	CONCORD NC COP 2005			1	1FE	1,291,890	101.9440	1,228,425	1,205,000	1,209,515		(10,549)			5.000	4.082	JD	5,021	60,250	01/27/2005	06/01/2017
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H				1FE	640,204	103.9280	607,979	585,000	590,499		(6,381)			5.000	3.842	MN	4,875	29,250	09/15/2005	11/01/2015
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A				1FE	2,817,850	114.3630	2,859,075	2,500,000	2,649,250		(35,091)			5.000	3.387	JD	10,417	125,000	10/29/2009	12/01/2018
20774Y-PD-3	CONNECTICUT ST HLTH & EDUCTNFACS AUTH RE			3	1FE	15,000,000	101.5520	15,232,800	15,000,000	15,000,000					1.350	1.350	JJ	101,250	201,938	06/26/2013	07/01/2042
207758-PU-1	CONNECTICUT ST SPL TAX OBLIG REV TRANSPR				1FE	16,650,000	111.3630	15,451,616	13,875,000	15,546,210		(546,919)			5.000	0.926	JJ	346,875	693,750	12/12/2012	01/01/2018
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA				1FE	16,736,739	114.1030	16,316,729	14,300,000	16,165,638		(469,811)			5.000	1.487	MN	119,167	715,000	11/21/2013	11/01/2018
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08			2	2Z	5,076,502	118.5390	6,158,101	5,195,000	5,103,850		4,672			9.000	8.866	FA	194,813	441,675	12/16/2008	02/01/2029
219703-DS-1	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	1FE	2,285,935	100.2820	2,286,430	2,280,000	2,268,850		1,659			5.000	5.100	MS	38,000	114,000	07/30/2004	09/01/2020
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF				1FE	1,261,183	110.9950	1,265,343	1,140,000	1,171,321		(11,479)			5.250	4.099	JJ	27,598	59,850	01/10/2005	07/15/2017
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F			1	1FE	558,197	100.3090	566,746	565,000	564,256		309			5.750	5.888	MS	10,829	32,488	11/09/1995	09/01/2016
235036-2X-7	DALLAS FORT WORTH TEX INTL ARP				1FE	7,958,903	114.9560	7,885,982	6,860,000	7,878,464		(80,439)			5.000	1.685	MN	57,167	80,033	07/22/2014	11/01/2019
235036-2Y-5	DALLAS FORT WORTH TEX INTL ARP				1FE	8,592,475	116.2810	8,540,839	7,345,000	8,517,169		(75,306)			5.000	1.985	MN	61,208	85,692	07/22/2014	11/01/2020
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD				1FE	3,790,508	116.1620	3,763,649	3,240,000	3,580,086		(65,092)			5.000	2.631	MN	27,000	162,000	08/18/2011	11/01/2019
235036-WX-4	DALLAS FT WORTH ARPT				1FE	1,593,282	114.1430	1,523,809	1,335,000	1,515,881		(45,665)			5.000	1.360	MN	11,125	66,750	04/15/2013	11/01/2018
235036-WY-2	DALLAS FT WORTH ARPT				1FE	2,601,158	116.1620	2,509,099	2,160,000	2,452,812		(57,084)			5.000	2.032	MN	18,000	108,000	04/27/2012	11/01/2019
235416-4J-0	DALLAS TEX WTRWKS & SWR SYS RE				1FE	5,489,651	114.1170	5,306,441	4,650,000	5,303,302		(169,497)			5.000	1.160	AO	58,125	232,500	11/20/2013	10/01/2018
64990H-XS-4	DASNY - NYS MENTAL HLTH			1	1FE	1,797,515	100.5290	1,794,443	1,785,000	1,786,988		(10,527)			5.000	4.064	FA	33,717	44,625	05/06/2014	08/15/2015
244415-KM-6	DEERFIELD IL CABS - REF	.@		1	5Z	7,052	17.8250	126,558	710,000	14,762		3,046			0.000	24.575	NA			02/29/2012	10/01/2031
244415-KL-8	DEERFIELD IL REF			2	5	896,509	100.1350	1,306,762	1,305,000	908,507		6,436			6.000	8.979	AO	19,575	78,300	10/20/2011	10/01/2042
246008-NG-7	DELAWARE CNTY PA AUTH UNIV REV				1FE	700,074	114.9710	689,826	600,000	692,959		(7,115)			5.000	1.473	FA	10,917		07/10/2014	08/01/2019
246008-NH-5	DELAWARE CNTY PA AUTH UNIV REV				1FE	471,384	117.0000	468,000	400,000	467,232		(4,152)			5.000	1.802	FA	7,278		07/10/2014	08/01/2020
246008-NJ-1	DELAWARE CNTY PA AUTH UNIV REV				1FE	709,368	118.6520	711,912	600,000	704,034		(5,334)			5.000	2.142	FA	10,917		07/10/2014	08/01/2021
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			2	1FE	60,361	100.7270	60,436	60,000	60,132		(22)			5.000	5.005	JJ	1,500	2,000	10/30/2007	07/01/2022
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	2,473,756	104.6040	2,374,511	2,270,000	2,293,048		(22,163)			5.000	3.954	JJ	56,750	113,500	08/26/2004	01/01/2016
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	1,310,924	107.7030	1,292,436	1,200,000	1,222,957		(10,815)			5.000	3.995	JJ	30,000	60,000	08/26/2004	01/01/2017
246387-QS-6	DELAWARE ST ECONOMIC DEV AUTH				1FE	888,212	113.5870	880,299	775,000	887,393		(819)			5.000	1.717	AO	1,399		12/12/2014	10/01/2019
246387-QT-4	DELAWARE ST ECONOMIC DEV AUTH				1FE	937,802	114.9370	930,990	810,000	937,051		(751)			5.000	2.007	AO	1,463		12/12/2014	10/01/2020
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH				1FE	998,657	115.7770	989,893	855,000	997,950		(707)			5.000	2.230	AO	1,544		12/12/2014	10/01/2021
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	4,112,871	106.2680	4,351,675	4,095,000	4,083,350		1,827			5.000	5.061	JD	17,063	204,750	02/13/2007	06/01/2020
249182-EY-8	DENVER CITY & CNTY CO ARPT REVENUE AMT -				1FE	1,405,475	108.5800	1,357,250	1,250,000	1,339,336		(30,247)			4.000	1.330	MN	6,389	50,000	10/11/2012	11/15/2017
249182-EZ-5	DENVER CITY & CNTY CO ARPT REVENUE AMT -				1FE	1,010,225	114.1210	970,029	850,000	953,994		(25,757)			5.000	1.595	MN	5,431	42,500	10/11/2012	11/15/2018
249182-GV-2	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	276,233	107.7890	269,473	250,000	264,943		(7,787)			5.000	1.650	MN	1,597	12,500	07/11/2013	11/15/2016
249182-GW-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	446,680	111.2430	444,972	400,000	431,461		(10,508)			5.000	2.071	MN	2,556	20,000	07/11/2013	11/15/2017
249182-GX-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	559,325	114.0000	570,000	500,000	543,918		(10,648)			5.000	2.510	MN	3,194	25,000	07/11/2013	11/15/2018
249182-HR-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	339,654	111.6940	335,082	300,000	326,660		(8,964)			5.000	1.736	MN	1,917	15,000	07/11/2013	11/15/2017
249182-HS-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	341,193	114.5280	343,584	300,000	330,422		(7,438)			5.000	2.173	MN	1,917	15,000	07/11/2013	11/15/2018
249182-DC-7	DENVER CITY AND COUNTY CO ARPT REVENUE A				1FE	11,222,800	107.8860	10,788,600	10,000,000	10,465,509		(240,188)			5.000	2.501	MN	63,889	500,000	09/29/2011	11/15/2016
249182-EN-2	DENVER CO ARPT SYS REV SER 2006 A	.0		1	1	6,469,536	108.4690	6,844,394	6,310,000	6,383,861		(37,105)			5.000	4.340	MN	40,314	315,500	08/15/2012	11/15/2021
24919H-GB-2	DENVER CO EXCISE TAX 2005 A				1FE	360,833	103.0690	340,128	330,000	332,424		(3,527)			5.000	3.872	MS	5,500	16,500	07/27/2005	09/01/2015
249301-FC-1	DENVER URBAN RENWL AUTH TAX INCR REVENUE				1FE	4,656,240	110.0240	4,400,960	4,000,000	4,417,335		(139,396)			5.000	1.263	JD	16,667	200,000	04/03/2013	12/01/2017
249301-FD-9	DENVER URBAN RENWL AUTH TAX INCR REVENUE				1FE	5,907,100	112.2880	5,614,400	5,000,000	5,638,756		(156,731)			5.000	1.541	JD	20,833	250,000	04/03/2013	12/01/2018
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0			1	1	1,863,789	110.9290	2,002,268	1,805,000	1,823,078		(6,349)			5.000	4.589	FA	34,094	90,250	08/02/2007	02/15/2026
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03				1FE	930,321	108.0020	972,018	900,000	905,577		(2,790)			5.000	4.651	MN	5,750	45,000	11/19/2003	11/15/2016
25923P-AS-4	DOUGLAS CNTY NEB HOSP AUTH NO				2FE	2,298,760	116.0760	2,321,520	2,000,000	2,287,700		(11,060)			5.000	2.391	MN	12,778	13,889	09/11/2014	05/15/2021
267169-BK-5	DUVAL CNTY FL SCH BRD COP 2005 REF			1	1FE	2,710,136	102.1470	2,696,681	2,640,000	2,642,559		(4,940)			5.000	4.801	JJ	66,000	132,000	01/28/2005	07/01/2020
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,115,657	107.7530	1,158,345	1,075,000	1,084,143		(4,375)			5.000	4.541	JD	2,389	53,750	06/29/2006	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	
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
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,556,862	107.6920	1,620,765	1,505,000	1,516,681		(5,586)			5.000	4.581	JD	3,344	75,250	06/29/2006	12/15/2019
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,246,423	107.5520	1,382,043	1,285,000	1,257,647		3,168			5.000	5.371	JD	2,856	64,250	06/29/2006	12/15/2021
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	372,541	111.0270	394,146	355,000	360,835		(1,811)			5.000	4.325	JD	789	17,750	07/26/2007	12/15/2019
290903-KP-7	EMERALD PEOPLES UTILITY DIST OR REF				1FE	1,524,012	107.6990	1,507,786	1,400,000	1,492,121		(22,791)			4.000	2.315	MN	9,333	69,378	07/10/2013	11/01/2018
295852-HV-2	ERNEST N MORIAL-NEW ORLEANS LA				1FE	1,460,575	116.1860	1,452,325	1,250,000	1,456,364		(4,211)			5.000	1.910	JJ	7,465		11/06/2014	07/15/2020
295852-HW-0	ERNEST N MORIAL-NEW ORLEANS LA				1FE	4,095,218	117.5300	4,084,168	3,475,000	4,092,292		(2,926)			5.000	2.131	JJ	20,753		12/16/2014	07/15/2021
295852-JB-4	ERNEST N MORIAL-NEW ORLEANS LA				1FE	3,418,593	114.2670	3,382,303	2,960,000	3,407,264		(11,329)			5.000	1.600	JJ	17,678		11/06/2014	07/15/2019
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A				1	670,000	107.8860	722,836	670,000	670,000					5.950	5.950	JJ	19,933	39,865	06/29/2000	07/01/2020
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977			2	1	89,307	102.5870	92,328	90,000	89,973		26			5.800	5.063	JJ	2,610	3,335	10/31/1977	01/01/2016
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05			1	6	2,493,750	25.0000	2,493,750	9,975,000	2,493,750			2,693,250		7.000	7.002	JJ			08/18/2005	01/01/2037
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422	107.2890	6,528,536	6,085,000	6,045,563		6,245			4.375	4.555	JD	11,832	266,219	11/20/2009	06/15/2020
313590-TB-9	FEDERAL NATIONAL MORTGAGE ASSOCIAT			1	1FE	52,662,000	97.9390	52,495,518	53,600,000	52,691,087		29,087			1.570	10.838	JJ	402,060		10/29/2014	01/09/2020
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2			1	1FE	437,800	100.9020	443,969	440,000	438,764		200			4.700	4.760	JJ	10,340	18,095	09/02/2009	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	2,235,000	103.1560	2,305,537	2,235,000	2,235,000					5.000	4.988	JJ	55,875	100,875	12/06/2007	07/01/2023
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2				1FE	30,560,349	115.1300	29,801,401	25,885,000	28,704,088		(585,924)			5.000	2.344	JJ	647,125	1,294,250	09/02/2011	07/01/2019
343136-3X-3	FLORIDA ST TPK AUTH TPK REV			1	1FE	2,100,301	108.3790	2,292,216	2,115,000	2,100,826		525			4.000	4.042	JJ	53,300	34,075	02/10/2014	07/01/2031
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV			1	1FE	2,588,324	108.4510	2,841,416	2,620,000	2,589,278		954			4.125	4.233	JJ	54,038	43,530	02/10/2014	07/01/2033
343136-X8-5	FLORIDA ST TURNPIKE AUTH DEPT TRANSN 201				1FE	4,823,843	113.5600	4,536,722	3,995,000	4,538,825		(151,820)			5.000	1.007	JJ	99,875	199,750	01/11/2013	07/01/2018
343136-2Z-9	FLORIDA ST TURNPIKE AUTH SER B				1FE	30,195,528	113.5600	29,474,498	25,955,000	29,041,001		(852,467)			5.000	1.454	JJ	648,875	1,113,902	07/19/2013	07/01/2018
31359M-L8-4	FNMA			1	1	10,778,340	106.6190	10,597,919	9,940,000	10,612,297		(166,042)			6.000	0.750	AO	120,937	298,200	09/04/2014	04/18/2036
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	4,128,209	103.2100	4,247,092	4,115,000	4,116,434		(1,500)			4.500	4.461	JD	15,431	185,175	08/11/2005	12/01/2022
353174-GV-1	FRANKLIN CNTY OHIO CONVENTION			1	1Z	360,975	112.1190	403,628	360,000	360,962		(13)			5.000	4.953	JD	1,500		12/10/2014	12/01/2021
353174-HF-5	FRANKLIN CNTY OHIO CONVENTION			1	1FE	45,122	111.1410	50,013	45,000	45,120		(2)			5.000	4.901	JD	188		12/10/2014	12/01/2021
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	5,017,283	114.3270	4,818,883	4,215,000	4,671,307		(108,079)			5.000	2.088	JJ	105,375	210,750	09/07/2011	01/01/2019
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	4,773,320	116.5970	4,663,880	4,000,000	4,485,199		(90,258)			5.000	2.337	JJ	100,000	200,000	09/07/2011	01/01/2020
367300-BD-1	GASTON CNTY NC COP 2005 REF				1FE	1,507,646	107.5130	1,478,304	1,375,000	1,401,885		(13,255)			5.000	3.931	JD	5,729	68,750	08/18/2005	12/01/2016
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A			1	1FE	955,000	100.8920	963,519	955,000	955,000					4.950	4.951	JD	3,939	33,165	07/13/2006	12/01/2021
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02			1	1	2,331,672	100.1200	2,402,880	2,400,000	2,359,991		2,952			5.250	5.461	JD	10,500	126,000	12/19/2001	12/01/2026
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06			1	1FE	4,871,722	106.7780	4,874,416	4,565,000	4,617,553		(33,258)			5.000	4.200	JJ	114,125	228,250	12/12/2005	07/01/2017
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,544,451	110.5100	4,779,558	4,325,000	4,393,642		(23,013)			5.000	4.258	AO	54,063	216,250	06/13/2007	10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,149,940	110.3100	4,384,823	3,975,000	4,029,865		(18,367)			5.000	4.336	AO	49,688	198,750	06/13/2007	10/01/2019
37850N-AZ-5	GLENDALE CO COP 2006			1	1FE	981,162	107.0660	985,007	920,000	933,063		(6,414)			5.000	4.221	JD	3,833	46,000	03/10/2006	12/01/2018
37850N-BA-9	GLENDALE CO COP 2006			1	1FE	924,758	107.0870	931,657	870,000	881,714		(5,748)			5.000	4.261	JD	3,625	43,500	03/10/2006	12/01/2019
386442-VX-2	GRAND RIVER DAM AUTH OKLA REV			1	1FE	720,558	120.5520	723,312	600,000	718,467		(2,091)			5.000	2.496	JD	2,500	3,167	10/09/2014	06/01/2027
386442-VY-0	GRAND RIVER DAM AUTH OKLA REV			1	1FE	894,375	119.7190	897,893	750,000	891,882		(2,493)			5.000	2.581	JD	3,125	3,958	10/09/2014	06/01/2028
39222P-CM-4	GREATER NEW HAVEN WTR POLLUTIO				1FE	235,532	116.1850	232,370	200,000	232,908		(2,624)			5.000	1.768	FA	3,778	972	06/25/2014	08/15/2020
39222P-CN-2	GREATER NEW HAVEN WTR POLLUTIO				1FE	206,904	117.2660	205,216	175,000	204,920		(1,984)			5.000	2.074	FA	3,306	851	06/25/2014	08/15/2021
392274-WH-5	GREATER ORLANDO AVIATION AUTHORLAN				1FE	5,766,250	114.7520	5,737,600	5,000,000	5,584,164		(148,579)			5.250	2.000	AO	65,625	262,500	10/04/2013	10/01/2018
40227L-BA-3	GULF ENVIRONMENTAL SVCS			1	1	1,784,242	119.4690	2,234,070	1,870,000	1,837,350		4,734			5.000	5.311	AO	23,375	93,500	06/19/1998	10/01/2027
407272-N6-6	HAMILTON CNTY OHIO HOSP FACS R				1FE	2,056,693	114.5290	2,032,890	1,775,000	2,007,165		(49,527)			5.000	1.815	MN	11,340	75,684	12/18/2013	05/15/2019
414009-GU-8	HARRIS CNTY TEX CULTURAL ED FA				1FE	1,873,259	115.4080	1,834,987	1,590,000	1,844,613		(28,646)			5.000	1.600	JD	6,625	39,750	05/29/2014	12/01/2019
414009-HR-4	HARRIS CNTY TEX CULTURAL ED FA				1FE	352,035	115.4080	346,224	300,000	346,964		(5,071)			5.000	1.661	JD	1,250	7,083	05/29/2014	12/01/2019
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A				1FE	5,472,008	116.1230	6,166,131	5,310,000	5,410,795		(16,045)			5.000	4.602	JD	22,125	265,500	11/17/2010	06/01/2020
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1	3,325,112	102.0170	3,437,973	3,370,000	3,349,765		1,474			6.300	6.436	JD	17,693	206,325	06/15/1995	06/01/2025
413890-CT-9	HARRIS CNTY-HOUSTON SPORTS AUT				1FE	3,487,500	115.4250	3,462,750	3,000,000	3,485,364		(2,136)			5.000	1.505	MN	3,333		12/10/2014	11/15/2019
413890-CU-6	HARRIS CNTY-HOUSTON SPORTS AUT				1FE	4,130,547	116.8660	4,107,840	3,515,000	4,128,344		(2,203)			5.000	1.814	MN	3,906		12/10/2014	11/15/2020
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT				1FE	5,193,809	118.0110	5,180,683	4,390,000	5,191,395		(2,414)			5.000	2.094	MN	4,878		12/10/2014	11/15/2021
413890-DU-5	HARRIS CNTY-HOUSTON SPORTS AUT				2FE	1,258,631	113.6220	1,249,842	1,100,000	1,257,942		(689)			5.000	1.857	MN	1,222		12/10/2014	11/15/2019
413890-DW-1	HARRIS CNTY-HOUSTON SPORTS AUT				2FE	521,753	115.6640	520,488	450,000	521,539		(213)			5.000	2.428	MN	500		12/10/2014	11/15/2021
414152-SQ-2	HARRIS HLTH-B-RF-MEM			1	1FE	7,611,267	122.9100	7,005,870	5,700,000	7,054,988		(338,149)			7.125	0.930	JD	33,844	406,125	05/02/2013	12/01/2031
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77			2	1	407,063	102.8480	401,107	390,000	390,000					6.375	5.222	JJ	12,431	18,806	10/05/1977	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79			2	1	275,000	103.1950	283,786	275,000	275,000					7.000	6.034	JJ	9,625	17,500	04/30/1979	01/01/2016
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,093,958	108.3090	2,177,011	2,010,000	2,035,964		(8,977)			5.000	4.525	MS	33,500	100,500	07/25/2007	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,866,215	108.5030	2,029,006	1,870,000	1,864,529		905			5.000	5.065	MS	31,167	93,500	07/25/2007	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,172,265	108.4800	2,397,408	2,210,000	2,184,134		3,473			5.000	5.224	MS	36,833	110,500	07/25/2007	03/01/2021
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01			2	1FE	1,474,237	103.1490	1,351,252	1,310,000	1,326,100		(9,152)			5.250	3.803	MN	8,788	68,775	01/28/2004	11/15/2015
431022-MJ-8	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B	0		1	1FE	363,530	104.1410	380,115	365,000	364,788		233			5.000	5.067	MN	2,332	18,250	10/07/2008	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
431022-PA-4	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G	0		1	1FE	1,406,325	108.7000	1,521,800	1,400,000	1,401,695		(843)			5.125	5.056	MN	9,168	71,750	10/07/2008	11/15/2032
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04			2	5Z	175,000	102.8530	179,993	175,000	175,000	2,522				7.750	7.801	JD	1,130	13,563	07/16/2004	12/01/2019
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06			1	1	4,622,199	106.1150	4,897,207	4,615,000	4,616,275		(804)			4.500	4.481	JJ	103,838	207,675	03/30/2006	07/01/2022
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	7,610,552	104.7140	7,686,008	7,340,000	7,378,667		(31,607)			5.000	4.532	MS	122,333	367,000	05/02/2006	03/01/2020
442348-5V-6	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	1,850,496	109.6160	1,753,856	1,600,000	1,722,566		(47,468)			5.000	1.754	JJ	40,000	80,000	03/07/2012	07/01/2017
442348-5W-4	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	1,158,570	112.3890	1,123,890	1,000,000	1,091,696		(24,901)			5.000	2.158	JJ	25,000	50,000	03/07/2012	07/01/2018
442348-5Y-0	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	5,756,450	116.3610	5,818,050	5,000,000	5,524,793		(86,748)			5.000	2.815	JJ	125,000	250,000	03/07/2012	07/01/2020
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A				1FE	7,333,970	116.3610	8,145,270	7,000,000	7,220,325		(34,752)			5.000	4.318	JJ	175,000	350,000	06/29/2011	07/01/2020
442435-FT-5	HOUSTON UTIL-REF-A				1FE	5,193,014	112.3680	4,803,732	4,275,000	4,801,069		(180,010)			5.250	0.900	MN	28,678	224,438	10/19/2012	11/15/2017
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF				2FE	246,301	107.9130	242,804	225,000	229,932		(2,133)			5.250	4.181	MS	3,938	11,813	12/16/2005	03/01/2017
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,113,658	110.6230	1,122,823	1,015,000	1,045,660		(8,873)			5.250	4.221	MS	17,763	53,288	12/16/2005	03/01/2018
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF				2FE	928,613	112.6740	952,095	845,000	876,605		(6,796)			5.250	4.261	MS	14,788	44,363	12/16/2005	03/01/2019
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	6,071,188	106.2110	6,064,648	5,710,000	5,814,074		(65,542)			5.000	3.784	JJ	131,647	285,500	05/21/2013	07/15/2019
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	9,995,581	106.1640	10,143,970	9,555,000	9,635,046		(49,208)			5.000	4.430	JJ	220,296	477,750	05/04/2006	07/15/2020
452143-ER-7	ILLINOIS SPORTS FACS AUTH				2FE	1,348,128	111.9200	1,343,040	1,200,000	1,337,511		(10,617)			5.000	2.191	JD	2,667	19,167	07/31/2014	06/15/2019
452143-ES-5	ILLINOIS SPORTS FACS AUTH				2FE	2,838,780	111.9670	2,821,568	2,520,000	2,820,264		(18,516)			5.000	2.552	JD	5,600	40,250	07/31/2014	06/15/2020
452143-ET-3	ILLINOIS SPORTS FACS AUTH				2FE	4,301,550	112.6330	4,313,844	3,830,000	4,278,757		(22,792)			5.000	2.902	JD	8,511	61,174	07/31/2014	06/15/2021
45471A-LE-0	IN FIN AUTH HOSP-A				1FE	2,978,696	109.5930	2,800,101	2,555,000	2,819,527		(99,097)			5.000	0.927	FA	48,261	127,750	05/09/2013	08/15/2017
45471A-LF-7	IN FIN AUTH HOSP-A				1FE	2,081,238	111.7240	1,955,170	1,750,000	1,981,667		(62,141)			5.000	1.185	FA	33,056	87,500	05/21/2013	08/15/2018
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	2,254,730	102.7040	2,131,108	2,075,000	2,118,498		(17,441)			5.000	4.049	MN	17,292	103,750	02/07/2005	05/01/2017
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	2,901,384	102.7170	2,757,951	2,685,000	2,737,509		(21,032)			5.000	4.112	MN	22,375	134,250	02/07/2005	05/01/2018
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	3,186,254	102.7690	3,047,101	2,965,000	3,018,821		(21,535)			5.000	4.175	MN	24,708	148,250	02/07/2005	05/01/2019
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	1,397,734	102.7460	1,412,758	1,375,000	1,375,878		(347)			5.000	4.971	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	1,359,241	102.7100	1,437,940	1,400,000	1,366,678		3,618			5.000	5.397	MN	11,667	70,000	02/07/2005	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	1FE	999,078	102.6220	1,077,531	1,050,000	1,009,704		3,223			5.000	5.532	MN	8,750	52,500	05/22/2006	05/01/2024
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,803,222	106.0380	3,011,479	2,840,000	2,819,311		6,224			4.500	4.668	JJ	63,900	127,800	08/25/2006	07/01/2026
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,266,282	106.0380	2,438,874	2,300,000	2,280,446		5,785			4.500	4.690	JJ	51,750	103,500	08/25/2006	07/01/2027
45471A-LY-6	INDIANA FIN AUTH HOSP REV				2FE	1,021,797	112.6750	1,014,075	900,000	1,011,721		(10,076)			5.000	1.561	MS	15,500		08/15/2014	09/15/2018
45471A-MA-7	INDIANA FIN AUTH HOSP REV				2FE	518,801	115.1300	518,085	450,000	515,127		(3,674)			5.000	2.302	MS	7,750		08/15/2014	09/15/2020
45505M-AF-3	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF				1FE	2,972,190	110.9690	2,896,291	2,610,000	2,849,217		(84,468)			5.000	1.580	AO	32,625	130,500	07/10/2013	10/01/2017
45505M-AG-1	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF				1FE	6,244,222	110.0450	5,953,435	5,410,000	5,970,044		(145,267)			4.000	1.170	AO	54,100	216,400	02/05/2013	10/01/2018
454790-AT-6	INDIANA HLTH FAC CMNTY HLTH 05 A			1	1	6,059,773	101.5350	6,071,793	5,980,000	5,984,066		(11,867)			5.000	4.790	MN	49,833	299,000	08/08/2007	05/01/2025
45506D-MU-6	INDIANA ST FIN AUTH REV			1	1FE	1,296,695	112.8970	1,326,540	1,175,000	1,293,997		(2,698)			5.000	3.758	APR	15,667		09/04/2014	10/01/2044
45505M-CQ-7	INDIANA ST FIN AUTH WASTEWATER				1FE	780,101	115.2480	772,162	670,000	770,794		(9,308)			5.000	1.592	AO	8,375	6,979	06/11/2014	10/01/2019
45505M-CR-5	INDIANA ST FIN AUTH WASTEWATER				1FE	440,363	116.8870	438,326	375,000	435,808		(4,555)			5.000	1.900	AO	4,688	3,906	06/11/2014	10/01/2020
45505M-CS-3	INDIANA ST FIN AUTH WASTEWATER				1FE	449,164	118.2620	449,396	380,000	445,090		(4,074)			5.000	2.150	AO	4,750	3,958	06/11/2014	10/01/2021
45528U-LQ-2	INDIANAPOLIS IND LOC PUB IMPT				1FE	1,155,240	115.1430	1,151,430	1,000,000	1,148,727		(6,513)			5.000	1.966	JJ	11,528		09/17/2014	01/01/2020
45528U-LR-0	INDIANAPOLIS IND LOC PUB IMPT				1FE	3,852,560	116.2330	3,853,124	3,315,000	3,834,000		(18,561)			5.000	2.296	JJ	38,215		09/17/2014	01/01/2021
45528U-MD-0	INDIANAPOLIS IND LOC PUB IMPT			1	1FE	1,527,080	112.8770	1,557,703	1,380,000	1,523,985		(3,096)			5.000	3.743	JJ	15,908		09/17/2014	01/01/2033
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	113,485	100.4390	115,505	115,000	114,670		132			4.125	4.703	MN	791	4,744	12/17/2003	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	1,736,874	100.5600	1,769,856	1,760,000	1,753,282		1,834			4.250	4.854	MN	12,467	74,800	12/17/2003	05/01/2018
45884A-WY-5	INTERMOUNTAIN PWR AGY UT PWR SPLY REVENU			1	1FE	2,806,425	109.6680	2,741,700	2,500,000	2,697,876		(76,768)			5.000	1.750	JJ	62,500	125,000	07/25/2013	07/01/2019
45884A-ZJ-5	INTERMOUNTAIN PWR-A				1FE	7,046,310	113.3020	6,798,120	6,000,000	6,734,488		(203,449)			5.000	1.377	JJ	150,000	300,000	09/13/2013	07/01/2018
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,153,108	105.9910	1,165,901	1,100,000	1,109,103		(6,100)			5.000	4.500	JD	4,583	55,000	07/21/2006	06/01/2019
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	9,847,294	108.4510	10,666,156	9,835,000	9,838,294		(1,600)			5.000	4.980	JD	40,979	491,750	07/30/2008	12/01/2024
46613P-T8-9	JEA FL WTR & SWR REVENUE SER A				1FE	1,277,562	114.4730	1,259,203	1,100,000	1,230,884		(33,519)			5.000	1.590	AO	13,750	55,000	07/26/2013	10/01/2018
47770V-AS-9	JOBSOHIO BEVERAGE-B				1FE	12,000,000	100.5220	12,062,640	12,000,000	12,000,000					1.820	1.820	JJ	109,200	218,400	01/29/2013	01/01/2018
484890-LA-4	KANSAS CITY MO ARPT REV				1FE	1,753,035	115.0870	1,726,305	1,500,000	1,721,857		(31,178)			5.000	1.690	MS	25,000	37,500	04/21/2014	09/01/2019
484890-KJ-6	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	2,396,952	110.0290	2,360,122	2,145,000	2,311,818		(60,333)			5.000	1.795	MS	35,750	107,250	07/24/2013	09/01/2017
484890-KK-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	2,295,032	112.3180	2,285,671	2,035,000	2,225,584		(49,249)			5.000	2.129	MS	33,917	101,750	07/24/2013	09/01/2018
484890-KY-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	1,132,160	110.6670	1,106,670	1,000,000	1,087,295		(31,773)			5.000	1.480	MS	16,667	50,000	07/24/2013	09/01/2017
484890-KZ-0	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	1,432,325	113.3860	1,417,325	1,250,000	1,383,315		(34,731)			5.000	1.809	MS	20,833	62,500	07/24/2013	09/01/2018
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,519,398	108.1810	3,526,701	3,260,000	3,327,315		(28,048)			5.000	3.823	AO	40,750	163,000	02/22/2007	04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	964,676	108.1630	968,059	895,000	913,094		(7,537)			5.000	3.842	AO	11,188	44,750	02/22/2007	04/01/2021
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	4,264,051	105.7700	4,135,607	3,910,000	3,972,980		(42,487)			5.000	3.911	JD	16,292	195,500	03/15/2007	06/01/2016
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	2,844,120	108.8210	2,823,905	2,595,000	2,663,187		(26,435)			5.000	3.934	JD	10,813	129,750	03/15/2007	06/01/2017
485429-ZX-5	KANSAS ST DEV FIN AUTH REV				1FE	3,504,496	120.4610	3,517,461	2,920,000	3,465,040		(39,457)			5.000	2.144	AO	36,500	47,044	05/21/2014	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
485512-MP-9	KANSAS ST TURNPIKE AUTH TURNPIKE REVENUE				1FE	3,013,100	113.3860	2,834,650	2,500,000	2,862,020		(96,531)			5.000	0.919	MS	41,667	125,000	05/01/2013	09/01/2018
499746-TP-0	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,157,489	110.2430	2,943,488	2,670,000	2,908,769		(93,281)			5.000	1.269	JJ	66,750	133,500	03/14/2012	07/01/2017
499746-TQ-8	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,345,383	113.2150	3,175,681	2,805,000	3,117,207		(85,837)			5.000	1.621	JJ	70,125	140,250	03/14/2012	07/01/2018
499746-TR-6	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,190,301	115.6770	3,071,224	2,655,000	2,998,556		(72,296)			5.000	1.889	JJ	66,375	132,750	03/14/2012	07/01/2019
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,014,000	117.5940	2,939,850	2,500,000	2,855,147		(60,026)			5.000	2.147	JJ	62,500	125,000	03/14/2012	07/01/2020
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B			2	2Z	14,925,000	99.4980	14,850,077	14,925,000	14,925,000					7.750	7.750	JD	96,391	1,135,569	12/15/2006	06/01/2023
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07				1FE	2,266,521	106.9360	2,368,632	2,215,000	2,228,511		(6,909)			5.000	4.233	MN	18,458	110,750	10/28/2008	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07			1	1FE	1,371,233	108.0340	1,480,066	1,370,000	1,370,448		(144)			5.000	4.377	MN	11,417	68,500	10/28/2008	11/01/2018
506498-YD-0	LAFAYETTE UTILS-REF				1FE	2,500,624	111.2990	2,348,409	2,110,000	2,342,654		(80,502)			5.000	0.996	MN	17,583	105,500	12/14/2012	11/01/2017
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A			1	6	2,248,617	100.0020	2,248,662	2,248,617	2,248,617	168,624				7.400	7.556	MN	27,733	157,088	02/21/2001	05/01/2032
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	3,662,684	101.8490	3,462,866	3,400,000	3,413,321		(31,132)			5.000	4.041	JD	14,167	170,000	07/18/2005	06/01/2017
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C				1FE	2,497,114	113.2840	2,543,226	2,245,000	2,327,923		(22,188)			5.250	4.081	JD	9,822	117,863	01/13/2006	06/01/2018
51252A-CH-6	LAKEWOOD CO COP 2006 A REF				1FE	1,796,999	108.9450	1,803,040	1,655,000	1,691,199		(13,989)			5.000	4.041	JD	6,896	82,750	02/28/2006	06/01/2017
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF				1FE	1,778,422	111.5850	1,824,415	1,635,000	1,682,480		(12,704)			5.000	4.081	JD	6,813	81,750	02/28/2006	06/01/2018
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08			14	6	6,043,611	39.0000	4,958,850	12,715,000	4,713,996					0.000	7.396				01/17/2008	05/01/2037
504750-CG-3	LASALLE IL WTRWKS REV SER 1978				1	70,000	102.1730	71,521	70,000	70,000					7.000	7.043	MN	817	4,900	11/30/1978	05/01/2015
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF			1	1FE	2,484,864	100.7830	2,418,792	2,400,000	2,402,930		(11,462)			5.000	4.500	AO	30,000	120,000	08/11/2006	04/01/2024
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	2,660,863	113.5510	2,583,285	2,275,000	2,504,204		(49,448)			5.000	2.566	MN	18,958	113,750	09/16/2011	05/01/2019
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	5,185,496	114.9560	5,115,542	4,450,000	4,927,131		(81,809)			5.000	2.856	MN	37,083	222,500	09/16/2011	05/01/2020
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P			1	1FE	1,447,400	116.3150	1,453,938	1,250,000	1,444,103		(3,297)			5.000	2.983	JAN	14,167		10/10/2014	07/01/2039
544552-VQ-2	LOS ANGELES CALIF HBR DEPT REV				1FE	2,811,456	114.9230	2,758,152	2,400,000	2,788,025		(23,431)			5.000	1.312	FA	34,333		09/04/2014	08/01/2019
544552-VR-0	LOS ANGELES CALIF HBR DEPT REV				1FE	6,285,959	116.8270	6,191,831	5,300,000	6,240,098		(45,861)			5.000	1.620	FA	75,819		09/04/2014	08/01/2020
544552-VS-8	LOS ANGELES CALIF HBR DEPT REV				1FE	1,675,238	118.3810	1,663,253	1,405,000	1,664,705		(10,533)			5.000	1.948	FA	20,099		09/04/2014	08/01/2021
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV			1	1FE	1,057,939	111.9330	1,063,364	950,000	1,055,320		(2,619)			5.000	3.563	FEB	13,590		09/04/2014	08/01/2044
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST			1	5*	5,235,000	20.0000	1,047,000	5,235,000	1,047,000	(4,188,000)				7.875	7.651	MS	147,725		08/22/2014	09/01/2039
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06			1	1FE	3,134,112	105.4760	3,190,649	3,025,000	3,040,597		(12,747)			5.000	4.542	MS	50,417	151,250	04/28/2006	03/01/2020
546398-S8-2	LOUISIANA PUB FACS AUTH REV			1	1FE	860,000	111.8120	961,583	860,000	860,000					4.550	4.549	JD	1,739	39,130	07/12/2013	12/15/2022
546462-CR-1	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ				1FE	540,745	103.3780	516,890	500,000	515,395		(15,258)			4.000	0.962	JJ	10,000	23,333	04/04/2013	01/01/2016
546462-CT-7	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ				1FE	1,159,600	110.6780	1,106,780	1,000,000	1,103,840		(33,625)			5.000	1.509	JJ	25,000	58,333	04/04/2013	01/01/2018
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2				1FE	1,837,950	115.4450	1,731,675	1,500,000	1,715,370		(47,680)			5.000	1.544	MN	12,500	75,000	05/03/2012	05/01/2019
546475-NL-4	LOUISIANA ST GAS & FUELS TAX REV REF - 2				1FE	2,469,640	117.7720	2,355,440	2,000,000	2,322,932		(57,176)			5.000	1.793	MN	16,667	100,000	05/03/2012	05/01/2020
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	120,952	106.7780	122,795	115,000	116,073		(678)			5.000	4.351	JJ	2,875	5,750	08/02/2006	07/01/2020
546850-CK-2	LOUISVILLE KY REGL ARPT AUTH A				1FE	3,164,149	114.8490	3,141,120	2,735,000	3,121,844		(42,305)			5.000	1.725	JJ	70,274		06/11/2014	07/01/2019
546850-CL-0	LOUISVILLE KY REGL ARPT AUTH A				1FE	4,958,560	116.4750	4,950,188	4,250,000	4,901,343		(57,217)			5.000	2.045	JJ	109,201		06/11/2014	07/01/2020
546850-CM-8	LOUISVILLE KY REGL ARPT AUTH A				1FE	2,929,600	118.0310	2,950,775	2,500,000	2,900,443		(29,157)			5.000	2.335	JJ	64,236		06/11/2014	07/01/2021
54811G-TC-4	LOWER COLO RIV AUTH TEX REV				1Z	5,703	113.3900	5,670	5,000	5,639		(64)			5.000	1.126	MN	32	125	08/27/2014	05/15/2018
54811G-TS-9	LOWER COLO RIV AUTH TEX REV				1FE	7,613,614	112.5050	7,509,709	6,675,000	7,528,276		(85,338)			5.000	1.126	MN	42,646	166,875	08/27/2014	05/15/2018
560427-CT-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	593,660	102.3710	578,396	565,000	564,599		773			5.000	4.036	JJ	14,125	28,250	07/09/2009	07/01/2022
560427-CU-8	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,097,497	102.3710	1,069,777	1,045,000	1,049,903		(9,516)			5.000	4.045	JJ	26,125	52,250	07/09/2009	07/01/2023
560427-CW-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,065,363	102.3710	1,039,066	1,015,000	1,019,705		(9,131)			5.000	4.057	JJ	25,375	50,750	07/09/2009	07/01/2024
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,284,554	102.1970	1,231,474	1,205,000	1,210,072		(9,838)			5.000	4.141	JJ	30,125	60,250	02/22/2006	07/01/2020
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	714,324	106.8550	731,957	685,000	691,960		(4,400)			5.000	4.293	JJ	17,125	34,250	05/28/2009	07/01/2022
560459-QF-9	MAINE MUN BOND BANK DEPT OF TRANS 04A			1	1FE	2,581,306	100.3090	2,392,370	2,385,000	2,385,000		(17,142)			5.000	5.000	MS	39,750	119,250	01/12/2005	09/01/2015
560551-NK-5	MAINE ST TPK AUTH TPK REV				1FE	769,370	115.5060	756,564	655,000	759,966		(9,403)			5.000	1.299	JJ	13,737		07/24/2014	07/01/2019
560551-NL-3	MAINE ST TPK AUTH TPK REV				1FE	892,928	117.5590	881,693	750,000	883,306		(9,621)			5.000	1.588	JJ	15,729		07/24/2014	07/01/2020
574204-WU-3	MARYLAND DOT				1FE	5,533,965	113.1690	5,092,605	4,500,000	5,135,708		(182,811)			5.000	0.800	JD	18,750	225,000	10/19/2012	06/01/2018
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013				1FE	13,088,821	109.3190	12,440,502	11,380,000	12,463,642		(340,722)			4.000	0.893	FA	171,964	455,200	02/13/2013	02/15/2018
574204-XV-0	MARYLAND ST DEPT TRANSN CONS T				1FE	14,193,360	114.6100	13,753,200	12,000,000	13,739,460		(431,231)			5.000	1.192	JD	50,000	581,667	11/20/2013	12/01/2018
574218-SD-6	MARYLAND ST HEALTH & HIGHER ED				2FE	2,868,350	114.3350	2,858,375	2,500,000	2,859,413		(8,937)			5.000	1.718	JJ	14,583		10/22/2014	07/01/2019
574218-SE-4	MARYLAND ST HEALTH & HIGHER ED				2FE	2,899,400	116.0210	2,900,525	2,500,000	2,891,574		(7,826)			5.000	2.027	JJ	14,583		10/22/2014	07/01/2020
574218-SQ-7	MARYLAND ST HEALTH & HIGHER ED			1	2FE	2,817,525	111.9650	2,799,125	2,500,000	2,814,323		(3,202)			5.250	3.726	JUL	15,313		10/22/2014	07/01/2034
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1	173,738	116.0520	237,907	205,000	189,312		1,131			5.000	6.413	JJ	5,125	10,250	11/13/2001	07/01/2025
5757 65-ZP-0	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM				1FE	4,069,661	102.3360	3,694,330	3,610,000	3,678,179		(135,140)			5.000	1.175	JJ	90,250	180,500	01/19/2012	07/01/2015
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX				1FE	34,991,941	113.9490	32,988,236	28,950,000	32,908,378		(1,065,167)			5.000	1.115	FA	546,833	1,447,319	06/27/2013	08/15/2018
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX	SD			1FE	221,324	113.9490	205,108	180,000	206,102		(7,055)			5.000	0.885	FA	3,400	8,999	10/12/2012	08/15/2018
57605A-FR-2	MASSACHUSETTS ST WTR POLLUTN A				1FE	19,239,520	118.6920	18,990,720	16,000,000	18,959,984		(279,536)			5.000	1.434	FA	333,333	108,889	05/29/2014	08/01/2020
57605A-FS-0	MASSACHUSETTS ST WTR POLLUTN A				1FE	3,035,300	120.6360	3,015,900	2,500,000	2,996,230		(39,070)			5.000	1.691	FA	52,083	17,014	05/29/2014	08/01/2021

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
586158-MP-9	MEMPHIS TN ELEC SYS SUB 2010				1FE	3,682,753	111.5680	3,402,824	3,050,000	3,414,782		(123,035)			5.000	0.840	JD	12,708	152,500	10/19/2012	12/01/2017
592646-4X-8	MET WASH ARPT-A-REF				1FE	3,375,338	115.1990	3,381,091	2,935,000	3,276,939		(67,211)			5.000	2.275	AO	36,688	146,750	06/28/2013	10/01/2019
592646-4A-8	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR				1FE	5,863,150	115.1990	5,759,950	5,000,000	5,582,528		(114,500)			5.000	2.297	AO	62,500	250,000	06/06/2012	10/01/2019
59259N-NU-3	METRO TRANSPRTN AUTH NY DEDICATED TAX FU				1FE	5,822,100	115.3470	5,767,350	5,000,000	5,600,471		(147,680)			5.250	2.010	MN	33,542	262,500	06/25/2013	11/15/2018
59259Y-N2-1	METROPOLITAN TRANSN AUTH N Y R				1FE	1,438,663	111.5730	1,394,663	1,250,000	1,386,316		(46,438)			5.000	1.130	MN	7,986	62,500	10/31/2013	11/15/2017
59259Y-N3-9	METROPOLITAN TRANSN AUTH N Y R				1FE	2,439,991	113.4610	2,371,335	2,090,000	2,363,308		(68,039)			5.000	1.510	MN	13,353	104,500	10/31/2013	11/15/2018
59259Y-T9-0	METROPOLITAN TRANSN AUTH N Y R				1FE	1,278,090	115.9310	1,263,648	1,090,000	1,255,285		(22,806)			5.000	1.604	MN	6,964	31,489	04/11/2014	11/15/2019
59259Y-TM-1	METROPOLITAN TRANSN AUTH N Y R				1FE	14,110,217	111.5730	13,639,799	12,225,000	13,583,856		(463,541)			5.000	1.060	MN	78,104	611,250	11/06/2013	11/15/2017
592646-6H-1	METROPOLITAN WASH D C ARPTS AU				1FE	7,844,513	114.9530	7,759,328	6,750,000	7,745,529		(98,983)			5.000	1.661	AO	84,375	82,500	05/30/2014	10/01/2019
592646-6K-4	METROPOLITAN WASH D C ARPTS AU				1FE	2,947,975	117.7120	2,942,800	2,500,000	2,919,701		(28,274)			5.000	2.210	AO	31,250	30,556	05/30/2014	10/01/2021
592646-7C-1	METROPOLITAN WASH D C ARPTS AU				1FE	2,427,468	116.8870	2,419,561	2,070,000	2,400,783		(26,685)			5.000	1.950	AO	25,875	25,300	05/30/2014	10/01/2020
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY				1FE	6,967,526	116.8870	7,229,461	6,185,000	6,711,234		(81,679)			5.000	3.363	AO	77,313	309,250	09/21/2011	10/01/2020
593211-EG-6	MIAMI BEACH FLA HEALTH FACS AU				2FE	489,893	115.7280	491,844	425,000	486,020		(3,873)			5.000	1.785	MN	2,715	4,191	08/21/2014	11/15/2019
593211-EJ-0	MIAMI BEACH FLA HEALTH FACS AU				2FE	502,490	117.3150	510,320	435,000	499,709		(2,782)			5.000	2.499	MN	2,779	4,290	08/21/2014	11/15/2021
593338-AF-3	MIAMI DADE CNTY FLA EXPWY AUTH				1FE	1,763,805	116.5880	1,748,820	1,500,000	1,754,536		(9,269)			5.000	1.657	JJ	15,833		09/18/2014	07/01/2020
593338-AG-1	MIAMI DADE CNTY FLA EXPWY AUTH				1FE	1,769,895	117.8970	1,768,455	1,500,000	1,761,995		(7,900)			5.000	2.011	JJ	15,833		09/18/2014	07/01/2021
593338-AR-7	MIAMI DADE CNTY FLA EXPWY AUTH			1	1FE	851,820	116.3150	872,363	750,000	849,947		(1,873)			5.000	3.233	JJ	7,917		09/18/2014	07/01/2031
59333P-A8-1	MIAMI-DADE CNTY FL AVIATION REVENUE AMT-				1FE	3,800,312	108.4720	3,715,166	3,425,000	3,643,311		(77,029)			4.000	1.553	AO	34,250	137,000	12/03/2012	10/01/2017
59333P-SW-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,611,520	107.6740	4,306,960	4,000,000	3,896,205		54,113			5.250	6.850	AO	52,500	210,000	10/06/2008	10/01/2016
59333P-SX-7	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	293,008	112.1820	280,455	250,000	275,142		(8,871)			5.375	1.620	AO	3,359	13,438	12/13/2012	10/01/2017
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD COP 06B			1	1FE	3,480,787	108.0060	3,553,397	3,290,000	3,329,562		(20,324)			5.000	4.310	MN	27,417	164,500	03/23/2006	11/01/2020
59334P-EH-6	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR				1FE	1,164,394	116.7020	1,120,339	960,000	1,105,501		(24,729)			5.000	2.045	JJ	24,000	48,000	07/20/2012	07/01/2020
59334D-EK-6	MIAMI-DADE CNTY FL WTR & SWR 2008B				1FE	15,846,030	115.1480	15,544,980	13,500,000	15,233,649		(444,082)			5.250	1.700	AO	177,188	708,750	08/08/2013	10/01/2018
59333P-G4-4	MIAMI-DADE CNTY FLA AVIATION R				1FE	2,858,700	116.8870	2,922,175	2,500,000	2,819,892		(38,808)			5.000	2.594	AO	31,250	63,542	03/13/2014	10/01/2020
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79			1	1	200,000	105.1190	210,238	200,000	200,000					7.000	5.963	MN	1,789	14,000	05/22/1979	11/15/2016
59447P-NE-7	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN			1	1FE	30,028,250	115.8840	28,971,000	25,000,000	28,304,262		(696,486)			5.000	1.924	JJ	625,000	1,250,000	06/13/2012	07/01/2020
60242M-CT-8	MILWAUKEE WI SEWERAGE REVENUE SER S5				1FE	1,194,042	105.2040	1,173,025	1,115,000	1,164,018		(19,891)			3.000	1.129	JD	2,788	33,450	06/12/2013	06/01/2017
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5				1FE	1,308,493	109.4620	1,280,705	1,170,000	1,267,047		(27,481)			4.000	1.478	JD	3,900	46,800	06/12/2013	06/01/2018
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	6,382,680	100.0000	6,000,000	6,000,000	6,000,000		(61,744)			5.000	3.901	JJ	150,000	300,000	01/10/2008	01/01/2015
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q			1	1FE	550,000	107.8050	592,928	550,000	550,000					5.000	5.000	JJ	13,750	24,750	11/30/2007	07/01/2023
605340-RH-6	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,066,631	106.2370	2,193,794	2,065,000	2,065,354		(182)			4.500	4.442	NOV	15,488	92,925	10/27/2006	11/01/2021
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05			1	1FE	5,457,610	104.6850	5,386,043	5,145,000	5,182,376		(35,837)			5.000	4.250	JJ	128,625	257,250	12/13/2005	01/01/2017
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,392,709	104.6850	2,491,503	2,380,000	2,381,901		(1,811)			5.000	4.916	JJ	59,500	119,000	02/20/2008	01/01/2024
605340-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	3,924,450	106.7780	4,084,259	3,825,000	3,845,783		(13,085)			5.000	4.620	JJ	95,625	191,250	02/22/2008	01/01/2020
605340-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,496,186	106.0380	2,624,441	2,475,000	2,478,880		(2,450)			4.500	4.392	JJ	55,688	111,375	09/22/2006	01/01/2021
605340-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	648,999	106.0380	683,945	645,000	645,733		(463)			4.500	4.422	JJ	14,513	29,025	09/22/2006	01/01/2022
605340-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	8,432,340	106.0380	8,907,192	8,400,000	8,405,936		(3,745)			4.500	4.452	JJ	189,000	378,000	09/22/2006	01/01/2023
605340-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,418,482	106.7780	2,594,705	2,430,000	2,423,127		1,927			5.000	5.069	JJ	60,750	121,500	02/21/2008	01/01/2026
605340-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	1,742,610	102.8090	1,732,332	1,685,000	1,693,305		(6,786)			5.000	4.562	MS	28,083	84,250	05/23/2006	03/01/2022
605340-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,390,469	102.7510	2,378,686	2,315,000	2,325,888		(8,895)			5.000	4.582	MS	38,583	115,750	05/23/2006	03/01/2023
60635R-4F-1	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1	1,786,741	95.6890	3,262,995	3,410,000	2,687,834		168,907			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1	1,120,895	92.5540	2,114,859	2,285,000	1,687,172		106,171			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	2,824,203	92.3190	4,975,994	5,390,000	4,248,512		266,982			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	1,822,374	88.9200	3,303,378	3,715,000	2,743,039		172,615			0.000	6.606	NA			09/16/2008	09/01/2019
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1			1	1FE	110,000	100.0500	110,055	110,000	110,000					5.000	5.000	MS	1,833	2,750	10/04/2007	09/01/2023
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM				1FE	2,345,500	115.4530	2,309,060	2,000,000	2,330,712		(14,788)			5.000	1.468	JJ	23,333		09/24/2014	01/01/2020
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM				1FE	2,661,008	116.9070	2,630,408	2,250,000	2,646,505		(14,502)			5.000	1.794	JJ	26,250		09/24/2014	01/01/2021
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM			1	1FE	1,244,925	115.8220	1,274,042	1,100,000	1,241,794		(3,131)			5.000	3.218	JJ	12,833		09/24/2014	01/01/2033
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	244,608	103.1300	252,669	245,000	244,880		72			4.375	4.396	AO	2,680	10,719	11/17/2005	10/01/2019
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	378,528	103.2220	397,405	385,000	381,982		1,494			4.500	4.716	AO	4,331	17,325	11/17/2005	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	597,180	103.3140	619,884	600,000	598,637		667			4.625	4.686	AO	6,938	27,750	11/17/2005	10/01/2026
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN				1FE	20,908,300	117.7720	20,610,100	17,500,000	20,588,524		(319,776)			5.000	1.515	MN	145,833	359,722	05/21/2014	05/01/2020
60636W-RW-7	MISSOURI ST HWYS & TRANS COMMN				1FE	9,650,720	119.9570	9,596,560	8,000,000	9,520,410		(130,310)			5.000	1.784	MN	66,667	164,444	05/21/2014	05/01/2021
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	230,499	108.3810	233,019	215,000	219,069		(1,693)			5.000	4.088	AO	2,688	10,750	04/04/2007	04/01/2020
611530-AJ-5	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2				1FE	1,192,760	116.8800	1,168,800	1,000,000	1,134,402		(24,522)			5.000	2.225	FA	18,889	50,000	07/20/2012	02/15/2020
611538-AT-6	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,502,583	103.9110	1,387,212	1,335,000	1,356,882		(23,176)			5.000	3.100	JD	5,563	66,750	01/29/2008	12/01/2015
611538-AU-3	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,587,200	107.5320	1,510,825	1,405,000	1,449,248		(22,017)			5.000	3.225	JD	5,854	70,250	01/29/2008	12/01/2016

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	429,955	110.6210	420,360	380,000	396,631		(5,336)			5.000	3.348	JD	1,583	19,000	01/29/2008	12/01/2017
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	290,000	103.7990	301,017	290,000	290,000					5.000	5.000	JD	1,208	13,875	10/17/2007	12/01/2022
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	1,795,000	102.0650	1,832,067	1,795,000	1,795,000					4.900	4.900	JJ	43,978	87,955	10/18/2007	07/01/2022
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR			1	1FE	6,211,497	100.4300	6,256,789	6,230,000	6,229,185		1,532			6.375	6.483	JJ	198,581	397,163	02/21/1995	01/01/2016
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF				1FE	495,916	103.5510	486,690	470,000	472,466		(3,174)			5.000	4.281	AO	5,875	23,500	05/02/2006	10/01/2015
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	452,012	103.5510	445,269	430,000	431,907		(2,890)			5.000	4.331	AO	5,375	21,500	05/02/2006	10/01/2016
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	812,588	103.5510	807,698	780,000	782,772		(4,361)			5.000	4.451	AO	9,750	39,000	05/02/2006	10/01/2019
658203-S5-4	NC PWR AGY 1-A-REF				1FE	5,715,250	108.5570	5,427,850	5,000,000	5,429,824		(140,215)			4.000	1.093	JJ	100,000	200,000	12/11/2012	01/01/2018
658203-S8-8	NC PWR AGY 1-A-REF				1FE	11,920,400	111.5190	11,151,900	10,000,000	11,154,049		(376,469)			5.000	1.093	JJ	250,000	500,000	12/11/2012	01/01/2018
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR			1	1FE	985,060	102.4670	1,014,423	990,000	989,762		316			5.700	5.750	JJ	28,215	56,430	06/21/2000	07/01/2015
63968A-WD-3	NEBRASKA PUB PWR DIST REV				1FE	1,155,450	111.5820	1,115,820	1,000,000	1,114,145		(37,206)			5.000	1.154	JJ	25,000	30,556	10/30/2013	01/01/2018
63968A-WE-1	NEBRASKA PUB PWR DIST REV				1FE	1,168,340	114.3270	1,143,270	1,000,000	1,132,882		(31,950)			5.000	1.599	JJ	25,000	30,556	10/30/2013	01/01/2019
641489-AG-4	NEVADA ST UNEMPLOYMENT COMPENS				1FE	5,801,500	111.8730	5,593,650	5,000,000	5,578,023		(194,464)			5.000	0.988	JD	20,833	266,667	10/30/2013	12/01/2017
641489-AH-2	NEVADA ST UNEMPLOYMENT COMPENS			1	1FE	9,272,000	112.0880	8,967,040	8,000,000	8,917,491		(308,491)			5.000	1.018	JD	33,333	426,667	10/30/2013	06/01/2018
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	2,325,000	103.9330	2,416,442	2,325,000	2,325,000					4.950	4.950	JJ	57,544	115,088	01/08/2008	07/01/2024
644804-EF-9	NEW HANOVER CNTY N C HOSP REV				1FE	1,048,590	115.1010	1,035,909	900,000	1,040,745		(7,845)			5.000	1.570	AO	11,250	22,500	09/17/2014	10/01/2019
644804-EC-6	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	560,321	105.7020	549,650	520,000	542,269		(12,468)			4.000	1.376	AO	5,200	20,800	07/03/2013	10/01/2016
644804-ED-4	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	813,630	107.7660	808,245	750,000	792,198		(14,815)			4.000	1.757	AO	7,500	30,000	07/03/2013	10/01/2017
644804-EE-2	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	693,043	109.3540	699,866	640,000	678,859		(9,814)			4.000	2.165	AO	6,400	25,600	07/03/2013	10/01/2018
64603R-VP-9	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1	24,829	112.6760	28,169	25,000	24,878		20			4.500	4.616	MS	375	1,125	09/16/2011	09/01/2022
64603R-VR-5	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1	39,230	112.2920	44,917	40,000	39,421		87			4.500	4.829	MS	600	1,800	09/16/2011	09/01/2024
646139-Y9-0	NEW JERSEY ST TURNPIKE AUTH SER B				1FE	12,129,133	114.2440	11,710,010	10,250,000	11,472,430		(291,502)			5.000	1.819	JJ	256,250	512,500	08/24/2012	01/01/2019
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B				1FE	6,502,035	116.2320	6,392,760	5,500,000	6,258,056		(120,180)			5.000	2.031	JJ	137,500	200,000	07/01/2014	01/01/2020
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03				1FE	560,799	107.9950	539,975	500,000	510,872		(5,871)			5.500	4.197	AO	6,875	27,500	02/02/2004	10/01/2016
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	49,454	107.7280	48,478	45,000	46,025		(670)			5.750	3.780	JD	115	2,588	10/29/2010	06/15/2016
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	994,567	107.2760	970,848	905,000	925,622		(13,479)			5.750	3.780	JD	2,313	52,038	10/29/2010	06/15/2016
64711N-SM-8	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI				1FE	3,092,539	113.2190	2,938,033	2,595,000	2,939,971		(98,703)			5.000	1.023	JD	10,813	129,750	05/23/2013	06/01/2018
647719-MT-7	NEW ORLEANS LA SEW SVC REV				2FE	227,642	113.3940	226,788	200,000	224,968		(2,674)			5.000	1.992	JD	833	4,139	06/18/2014	06/01/2019
647719-MU-4	NEW ORLEANS LA SEW SVC REV				2FE	1,792,317	115.1230	1,784,407	1,550,000	1,775,231		(17,086)			5.000	2.114	JD	6,458	32,076	07/29/2014	06/01/2020
647719-MV-2	NEW ORLEANS LA SEW SVC REV				2FE	457,660	115.9870	463,948	400,000	453,860		(3,800)			5.000	2.662	JD	1,667	8,278	06/18/2014	06/01/2021
647719-MX-8	NEW ORLEANS LA SEW SVC REV				2FE	586,830	117.3490	586,745	500,000	584,819		(2,011)			5.000	2.719	JD	2,083	10,347	10/07/2014	06/01/2023
64971M-VT-6	NEW YORK CITY NY TRANSITIONAL FIN AUTH R				1FE	2,238,427	114.3450	2,183,990	1,910,000	2,153,519		(61,184)			5.000	1.560	MN	15,917	95,500	08/07/2013	11/01/2018
64971Q-MP-5	NEW YORK CITY NY TRANSITIONALFIN AUTH RE				1FE	10,568,790	114.3450	10,291,050	9,000,000	10,161,789		(292,178)			5.000	1.520	MN	75,000	450,000	08/06/2013	11/01/2018
64986A-2J-9	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	1,421,375	110.3400	1,379,250	1,250,000	1,358,237		(43,029)			5.000	1.373	JD	2,778	62,500	06/27/2013	06/15/2017
64986A-2K-6	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	690,138	113.4260	680,556	600,000	664,037		(17,805)			5.000	1.772	JD	1,333	30,000	06/27/2013	06/15/2018
64986A-Y8-8	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	1,103,280	110.0530	1,100,530	1,000,000	1,073,374		(20,401)			4.000	1.772	JD	1,778	40,000	06/27/2013	06/15/2018
649710-JL-8	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	9,162,775	114.6610	8,960,757	7,815,000	8,897,646		(255,299)			5.000	1.490	FA	162,813	390,750	12/12/2013	02/01/2019
64990H-WW-6	NEW YORK ST DORM AUTH REVS ST			1	1FE	15,105	100.5290	15,079	15,000	15,017		(88)			5.000	4.064	FA	283	375	05/06/2014	08/15/2015
64990A-CA-1	NEW YORK ST DORM AUTH SALES TA			1	1FE	2,397,740	118.6970	2,373,940	2,000,000	2,390,647		(7,093)			5.000	2.566	MS	18,889		10/16/2014	03/15/2034
64990E-FT-9	NEW YORK ST DORM AUTH ST PERS				1FE	5,747,291	110.8090	5,695,583	5,140,000	5,629,041		(113,867)			4.000	1.605	FA	77,671	205,600	12/12/2013	02/15/2019
64990E-QG-5	NEW YORK ST DORM AUTH ST PERS				1FE	5,858,150	115.4960	5,774,800	5,000,000	5,777,165		(80,985)			5.000	1.371	JD	11,111	109,028	06/25/2014	06/15/2019
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A			2	1FE	4,564,254	108.9960	4,250,844	3,900,000	4,051,781		(37,270)			5.750	3.756	JJ	112,125	224,250	01/05/2005	07/01/2018
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A			2	1FE	2,403,809	101.8260	2,224,898	2,185,000	2,195,934		(10,254)			5.250	3.880	MN	14,658	57,356	08/19/2005	05/15/2015
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	8,693,520	117.0820	12,879,020	11,000,000	10,160,429		129,890			5.000	6.729	AO	137,500	550,000	10/13/1994	04/01/2021
649883-YY-5	NEW YORK ST MTG AGY HOMEOWNER				1FE	1,250,000	101.5700	1,269,625	1,250,000	1,250,000					2.150	2.150	AO	6,719	13,736	03/14/2014	10/01/2019
650028-VA-8	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	1,104,880	109.4000	1,094,000	1,000,000	1,072,738		(21,917)			4.000	1.731	MS	11,778	47,111	06/27/2013	03/15/2018
650028-VT-7	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	718,563	112.5330	703,331	625,000	689,889		(19,552)			5.000	1.732	MS	9,201	36,806	06/27/2013	03/15/2018
650069-G5-6	NEW YORK ST TWY AUTH GEN REV			1	1FE	2,883,725	116.7720	2,919,300	2,500,000	2,882,471		(1,254)			5.000	3.215	JJ	4,861		12/04/2014	01/01/2032
650010-AD-3	NEW YORK ST TWY AUTH GEN REV J				1FE	28,576,300	114.4480	28,612,000	25,000,000	27,943,493		(615,094)			5.000	2.329	JJ	625,000	670,139	12/19/2013	05/01/2019
650035-E9-5	NEW YORK ST URBAN DEV CORP REV				1FE	20,172,504	114.9560	19,772,432	17,200,000	19,644,300		(528,204)			5.000	1.449	MS	253,222	635,444	01/09/2014	03/15/2019
650035-ST-6	NEW YORK ST URBAN DEV PERS INC 09C				1FE	2,047,010	114.7110	2,007,443	1,750,000	1,969,991		(53,324)			5.000	1.700	JD	3,889	87,500	07/16/2013	12/15/2018
658196-5C-0	NORTH CAROLINA EASTERN MUNI PWR AGY PWRS				1FE	5,976,650	115.1430	5,757,150	5,000,000	5,661,926		(123,952)			5.000	2.060	JJ	125,000	250,000	05/17/2012	01/01/2020
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	6,609,096	115.8650	7,618,124	6,575,000	6,572,129		440			6.400	6.415	JJ	210,400	407,840	02/10/1993	01/01/2021
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A			1	1FE	2,240,000	103.5540	2,319,610	2,240,000	2,240,000					5.000	5.000	JJ	56,000	109,500	09/21/2007	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A			1	1FE	3,575,000	105.5190	3,772,304	3,575,000	3,575,000					5.000	5.000	JJ	89,375	170,375	12/05/2007	07/01/2023
65821D-KA-8	NORTH CAROLINA ST MED CARE COMMN HLTH CA				1FE	548,785	109.7090	548,545	500,000	533,844		(5,738)			4.000	2.500	JD	1,667	20,000	04/24/2012	06/01/2020
658203-H4-9	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	22,655,514	108.7720	21,101,768	19,400,000	21,028,516		(802,153)			5.250	1.000	JJ	509,250	1,018,500	12/12/2012	01/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B				1	425,055	100.5350	377,006	375,000	375,709		(5,715)			5.750	4.110	FA	8,146	21,563	08/03/2004	02/15/2015
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A				1	3,906,144	102.8900	3,704,040	3,600,000	3,623,390		(38,875)			5.250	4.110	FA	78,750	189,000	07/25/2006	08/01/2015
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	920,356	104.5640	972,445	930,000	927,889		1,033			4.375	4.506	JD	3,391	40,250	04/28/2006	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,073,061	103.4230	1,127,311	1,090,000	1,084,844		1,618			4.375	4.572	JD	3,974	47,359	04/28/2006	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	747,880	103.2420	779,477	755,000	752,322		611			4.500	4.620	JD	2,831	33,638	04/28/2006	12/01/2018
66285W-LL-8	NORTH TEX TWY AUTH REV				1FE	2,318,720	115.7120	2,314,240	2,000,000	2,311,945		(6,775)			5.000	1.774	JJ	11,389		11/06/2014	01/01/2020
665306-KN-5	NORTHERN KY WTR DIST REVENUE - REF 2012				1FE	5,024,820	115.6810	4,800,762	4,150,000	4,748,837		(110,846)			5.000	1.888	FA	86,458	207,500	06/01/2012	02/01/2020
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B			2	1FE	21,820,717	107.8110	21,001,583	19,480,000	19,692,851		(194,060)			9.875	8.672	JJ	887,016	1,923,650	01/20/1995	01/15/2017
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRECTL 02B				1FE	1,016,806	101.2110	941,262	930,000	933,285		(12,895)			5.250	3.810	AO	12,206	48,825	09/20/2007	04/01/2015
677632-XZ-9	OHIO ST UNIV-UNREFUNDED BAL - 2010 SER A				1FE	2,987,589	111.8120	2,761,756	2,470,000	2,771,508		(101,852)			5.000	0.760	JD	10,292	123,500	11/08/2012	12/01/2017
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	4,667,776	109.3830	4,763,630	4,355,000	4,443,024		(32,761)			5.000	4.074	JJ	108,875	217,750	02/01/2007	07/01/2019
678595-AJ-8	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,107,526	103.3750	2,036,488	1,970,000	1,981,927		(15,367)			5.000	4.164	AO	24,625	98,500	03/31/2005	10/01/2015
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,721,785	103.3170	1,673,735	1,620,000	1,628,858		(11,405)			5.000	4.244	AO	20,250	81,000	03/31/2005	10/01/2016
678595-AL-3	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	2,085,403	103.0640	2,035,514	1,975,000	1,984,642		(12,406)			5.000	4.324	AO	24,688	98,750	03/31/2005	10/01/2017
678908-M2-7	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH				1FE	1,834,048	113.5930	1,794,769	1,580,000	1,740,933		(36,727)			5.000	2.276	FA	29,844	79,000	05/23/2012	02/15/2019
678908-M3-5	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH				1FE	2,314,980	115.2320	2,304,640	2,000,000	2,216,596		(38,904)			5.000	2.604	FA	37,778	100,000	05/23/2012	02/15/2020
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-				1FE	5,902,700	116.8060	5,840,300	5,000,000	5,571,561		(105,875)			5.000	2.451	JJ	125,000	250,000	10/05/2011	01/01/2020
682001-DX-7	OMAHA PUB PWR DIST NEB ELEC RE				1FE	2,973,600	118.7620	2,969,050	2,500,000	2,973,600					0.000	1.573	FA			12/15/2014	02/01/2021
685869-DB-2	OREGON ST HLTH & SCIENCE UNIV 2012				1FE	1,178,490	112.2070	1,122,070	1,000,000	1,104,481		(28,603)			5.000	1.778	JJ	25,000	50,000	05/02/2012	07/01/2018
686543-TK-5	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	1,761,795	109.8490	1,647,735	1,500,000	1,644,249		(56,611)			5.000	1.114	JJ	37,500	75,000	11/16/2012	07/01/2017
686543-TL-3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	2,704,073	112.8990	2,540,228	2,250,000	2,538,061		(80,022)			5.000	1.273	JJ	56,250	112,500	11/16/2012	07/01/2018
686543-UE-7	ORLANDO EXPY-REF-B				1FE	3,789,110	109.8490	3,570,093	3,250,000	3,553,268		(118,790)			5.000	1.199	JJ	81,250	162,500	12/14/2012	07/01/2017
686543-UF-4	ORLANDO EXPY-REF-B				1FE	9,210,741	112.8990	8,744,028	7,745,000	8,691,264		(261,923)			5.000	1.409	JJ	193,625	387,250	12/14/2012	07/01/2018
696550-PU-0	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	5,129,200	102.5960	5,129,800	5,000,000	5,012,751		(21,123)			5.000	3.891	FA	104,167	250,000	10/28/2008	08/01/2016
69651A-AF-1	PALM BEACH CNTY FLA HEALTH FAC				2FE	822,323	109.8840	824,130	750,000	818,786		(3,536)			4.000	1.904	JD	2,500	5,500	09/11/2014	12/01/2019
69651A-AG-9	PALM BEACH CNTY FLA HEALTH FAC				2FE	574,890	115.1790	575,895	500,000	571,884		(3,006)			5.000	2.250	JD	2,083	4,583	09/11/2014	12/01/2020
69651A-AH-7	PALM BEACH CNTY FLA HEALTH FAC				2FE	686,586	114.8690	689,214	600,000	683,671		(2,915)			5.000	2.636	JD	2,500	5,500	09/11/2014	12/01/2021
69651A-AN-4	PALM BEACH CNTY FLA HEALTH FAC			1	2FE	1,075,092	112.4590	1,096,475	975,000	1,072,930		(2,161)			5.000	3.636	JD	4,063	8,938	09/17/2014	12/01/2031
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,174,136	106.1940	2,288,481	2,155,000	2,159,106		(2,107)			4.500	4.389	MN	16,163	96,975	09/06/2006	11/01/2021
70869P-HB-6	PENNSYLVANIA ECONOMIC DEV FING				1FE	2,656,935	118.3830	2,663,618	2,250,000	2,641,813		(15,122)			5.000	1.894	FA	28,125		09/18/2014	02/01/2021
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING			1	1FE	1,236,188	101.1890	1,264,863	1,250,000	1,236,287		99			4.000	4.055	FEB	12,500		09/18/2014	02/01/2040
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 2007-097	0		1	1FE	3,800,000	102.8750	3,909,250	3,800,000	3,800,000					4.500	4.500	AO	42,750	171,000	03/09/2007	10/01/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	960,942	108.2910	958,375	885,000	904,414		(8,097)			5.000	3.864	AO	11,063	44,250	12/20/2006	04/01/2019
70869V-AD-6	PENNSYLVANIA ST ECON DEV FING AUTH UNEMP				1FE	71,607,000	110.3700	66,222,000	60,000,000	66,224,848		(2,455,351)			5.000	0.839	JJ	1,500,000	3,000,000	10/03/2012	07/01/2017
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05			1	1FE	2,534,652	103.2300	2,456,874	2,380,000	2,393,234		(18,138)			5.000	4.191	MS	35,039	119,000	10/20/2005	09/15/2017
718849-BA-9	PHOENIX IMPT				1FE	4,823,028	110.2140	4,684,095	4,250,000	4,615,807		(142,588)			5.000	1.464	JJ	106,250	203,646	06/28/2013	07/01/2017
718849-BB-7	PHOENIX IMPT				1FE	3,454,920	113.2660	3,397,980	3,000,000	3,325,278		(89,270)			5.000	1.774	JJ	75,000	143,750	06/28/2013	07/01/2018
718849-BH-4	PHOENIX IMPT				1FE	3,386,304	105.3030	3,369,696	3,200,000	3,318,932		(46,358)			3.000	1.464	JJ	48,000	92,000	06/28/2013	07/01/2017
718849-BJ-0	PHOENIX IMPT				1FE	2,429,680	109.8550	2,416,810	2,200,000	2,364,226		(45,071)			4.000	1.774	JJ	44,000	84,333	06/28/2013	07/01/2018
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S				1FE	11,260,100	110.9270	11,092,700	10,000,000	10,608,053		(191,404)			5.000	2.870	JJ	250,000	500,000	06/15/2011	01/01/2018
720175-VW-5	PIEDMONT MUN PWR AGY S C ELECREV				1FE	11,512,600	113.3690	11,336,900	10,000,000	11,196,678		(285,432)			5.000	1.880	JJ	250,000	500,000	11/19/2013	01/01/2019
720653-KQ-6	PIERCE CNTY WA SWR REV				1FE	5,178,307	115.6400	4,932,046	4,265,000	4,883,003		(128,591)			5.000	1.674	FA	88,854	213,250	08/23/2012	08/01/2019
720653-KR-4	PIERCE CNTY WA SWR REV				1FE	5,472,813	117.7550	5,275,424	4,480,000	5,196,875		(120,361)			5.000	1.933	FA	93,333	224,000	08/23/2012	08/01/2020
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	803,678	109.0740	818,055	750,000	765,337		(5,709)			5.000	4.216	JJ	18,750	37,500	04/19/2007	07/01/2018
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,491,255	108.9200	1,519,434	1,395,000	1,422,530		(10,243)			5.000	4.247	JJ	34,875	69,750	04/19/2007	07/01/2019
721876-RQ-5	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	1,210,715	106.3750	1,170,125	1,100,000	1,170,388		(19,606)			3.000	1.145	JJ	16,500	33,000	11/15/2012	07/01/2018
721876-SA-9	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	1,111,250	105.1910	1,051,910	1,000,000	1,047,154		(31,112)			4.000	0.848	JJ	20,000	40,000	11/15/2012	07/01/2016
721876-SB-7	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	566,110	107.7070	538,535	500,000	536,555		(14,361)			4.000	1.047	JJ	10,000	20,000	11/15/2012	07/01/2017
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05			1	1FE	512,338	104.3180	500,726	480,000	483,584		(3,762)			5.000	4.378	JD	2,000	24,000	01/12/2006	12/01/2020
725304-RX-9	PITTSBURGH PA WTR & SWR AUTH W				1FE	1,441,763	112.5840	1,407,300	1,250,000	1,400,737		(39,609)			5.000	1.497	MS	20,833	43,924	12/12/2013	09/01/2018
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05			1	2	7,695,000	100.8990	7,764,178	7,695,000	7,695,000	243,701				5.500	5.575	JJ	195,154	410,163	06/27/2005	01/15/2021
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003			1	1FE	1,430,276	102.2560	1,324,215	1,295,000	1,311,491		(9,021)			5.500	4.421	JD	5,935	63,388	07/24/2003	06/01/2018
73358W-PL-2	PORT AUTH N Y & N J				1FE	1,542,486	113.5440	1,504,458	1,325,000	1,496,429		(42,105)			5.000	1.584	JD	5,521	66,986	11/22/2013	12/01/2018
73358W-PM-0	PORT AUTH N Y & N J				1FE	3,292,184	115.5610	3,235,708	2,800,000	3,222,579		(69,605)			5.000	1.782	JD	11,667	141,556	02/19/2014	12/01/2019
73358W-TJ-3	PORT AUTH N Y & N J				1FE	8,624,074	116.1890	8,481,797	7,300,000	8,548,655		(75,419)			5.000	1.820	MS	131,806		08/15/2014	09/01/2020
73358W-UN-2	PORT AUTH N Y & N J				1FE	14,116,680	116.7570	14,010,840	12,000,000	14,051,368		(65,312)			5.000	1.864	AO	116,667		10/08/2014	10/15/2020
73358W-GP-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO				1FE	11,007,700	115.0510	10,596,197	9,210,000	10,394,842		(234,592)			5.000	2.137	AO	115,125	460,500	05/01/2012	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	
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
735389-SA-7	PORT OF SEATTLE WA REVENUE REF-AMT- 2012				1FE	3,298,020	105.1250	3,153,750	3,000,000	3,110,177		(68,144)			4.000	1.594	FA	50,000	120,000	02/23/2012	08/01/2016
735240-E3-3	PORT PORTLAND ORE ARPT REV				1FE	785,772	110.3490	777,960	705,000	781,411		(4,361)			4.000	1.425	JJ	7,520		09/05/2014	07/01/2019
735240-E4-1	PORT PORTLAND ORE ARPT REV				1FE	818,391	116.2480	813,736	700,000	813,206		(5,185)			5.000	1.809	JJ	9,333		09/05/2014	07/01/2020
735240-E5-8	PORT PORTLAND ORE ARPT REV				1FE	705,066	117.5650	705,390	600,000	701,223		(3,843)			5.000	2.117	JJ	8,000		09/05/2014	07/01/2021
735240-G4-9	PORT PORTLAND ORE ARPT REV			1	1FE	1,377,800	112.0190	1,400,238	1,250,000	1,374,902		(2,898)			5.000	3.634	JAN	16,667		09/05/2014	07/01/2044
735389-SD-1	PORT SEATTLE WASH REV				1FE	1,294,861	110.9530	1,309,245	1,180,000	1,275,856		(19,005)			4.000	2.130	FA	19,667	47,200	01/09/2014	08/01/2019
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	1FE	103,653	100.1750	105,184	105,000	104,728		66			4.250	4.416	JJ	2,231	3,931	12/15/2003	07/01/2018
736754-ME-9	PORTLAND OR WTR SYS REVENUE REF-SYS-SECO				1FE	1,576,406	114.3140	1,486,082	1,300,000	1,492,968		(50,302)			5.000	0.944	AO	16,250	65,000	04/24/2013	10/01/2018
736742-WC-7	PORTLAND ORE SWR SYS REV			1	1FE	5,703,117	105.2730	5,805,806	5,515,000	5,699,553		(3,563)			4.000	3.632	AO	83,951		10/07/2014	10/01/2037
74265L-B4-9	PRIVATE COLLEGES & UNIVS AUTH				2FE	872,841	113.1190	871,016	770,000	867,340		(5,501)			5.000	1.890	AO	9,625		09/18/2014	04/01/2019
74265L-B5-6	PRIVATE COLLEGES & UNIVS AUTH				2FE	1,138,740	114.5190	1,145,190	1,000,000	1,132,788		(5,952)			5.000	2.300	AO	12,500		09/18/2014	04/01/2020
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN	0		1	1FE	484,574	107.6420	484,389	450,000	484,574					5.500	0.351	JJ	69		12/29/2014	07/01/2036
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1	268,250	115.4540	288,635	250,000	260,165		(2,641)			5.500	4.237	JJ	6,875	13,750	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		1	3FE	280,500	88.7060	266,118	300,000	266,118	(16,147)	1,761			5.500	6.921	FA	6,875	16,500	12/24/2013	08/01/2022
74540H-AC-8	PULASKI CNTY ARK PUB FACS BRD				1FE	1,720,756	119.2910	1,741,649	1,460,000	1,719,809		(947)			5.000	2.905	JD	3,042		11/20/2014	12/01/2024
74540H-AM-6	PULASKI CNTY ARK PUB FACS BRD			1	1FE	1,085,740	111.3080	1,113,080	1,000,000	1,085,444		(296)			5.000	3.930	JUN	2,083		11/20/2014	12/01/2042
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1FE	1,951,860	100.3440	2,006,880	2,000,000	1,975,836		2,253			5.375	5.551	AO	26,875	107,500	08/05/1999	10/01/2025
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008			1	4	7,705,000	88.4600	6,815,843	7,705,000	6,815,843	612,239				7.500	7.610	MN	96,313	566,813	04/28/2008	05/01/2038
762224-DH-3	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,031,084	103.5510	2,899,428	2,800,000	2,820,235		(26,103)			5.000	4.009	AO	35,000	140,000	06/17/2005	10/01/2017
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,172,619	103.5510	3,049,577	2,945,000	2,964,983		(25,765)			5.000	4.069	AO	36,813	147,250	06/17/2005	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,038,605	103.5510	1,967,469	1,900,000	1,912,194		(15,716)			5.000	4.119	AO	23,750	95,000	06/17/2005	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,708,348	103.5510	2,738,924	2,645,000	2,652,685		(9,866)			5.000	4.600	AO	33,063	132,250	08/20/2008	10/01/2020
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C				1FE	1,422,324	101.8530	1,334,274	1,310,000	1,316,833		(13,274)			5.000	3.936	JJ	32,750	65,500	06/15/2005	07/01/2015
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	1,410,245	101.9050	1,329,860	1,305,000	1,311,421		(12,467)			5.000	3.996	JJ	32,625	65,250	06/15/2005	07/01/2016
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,292,782	101.5910	2,163,888	2,130,000	2,139,956		(19,324)			5.000	4.046	JJ	53,250	106,500	06/15/2005	07/01/2017
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,407,293	101.5540	2,274,810	2,240,000	2,250,028		(19,458)			5.000	4.086	JJ	56,000	112,000	06/15/2005	07/01/2018
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,517,260	101.5610	2,386,684	2,350,000	2,360,058		(19,510)			5.000	4.126	JJ	58,750	117,500	06/15/2005	07/01/2019
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,128,027	102.1130	2,961,277	2,900,000	2,900,000					5.000	4.000	JD	6,444	145,000	11/14/2003	06/15/2015
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,610,262	108.0300	3,619,005	3,350,000	3,425,041		(29,593)			5.000	3.951	MN	21,403	167,500	12/13/2007	05/15/2018
762243-ZR-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,051,464	107.8270	4,081,252	3,785,000	3,862,049		(30,339)			5.000	4.039	MN	24,182	189,250	12/13/2007	05/15/2019
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF			1	1FE	254,721	102.2830	240,365	235,000	236,427		(2,224)			5.000	4.001	FA	4,439	11,750	03/10/2005	08/15/2016
765433-JT-5	RICHMOND UTIL-B			1	1FE	5,776,500	108.9490	5,447,450	5,000,000	5,430,208		(208,651)			5.000	0.682	JJ	115,278	250,000	04/17/2013	01/15/2018
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A			1	5	5,280,000	100.0150	5,280,792	5,280,000	5,280,000	541,622				6.000	6.001	MS	105,600	316,800	10/26/2005	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B			1	5	14,230,000	88.7710	12,632,113	14,230,000	12,632,113	527,933				9.000	9.117	MS	426,900	1,280,700	10/26/2005	09/01/2035
780486-HD-1	ROYAL OAK MICH HOSP FIN AUTH H			1	1FE	418,264	112.2390	448,956	400,000	417,305		(959)			5.000	4.312	MS	6,667	4,500	04/30/2014	09/01/2039
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	208,913	100.2820	210,592	210,000	209,226		46			5.000	5.089	JD	875	10,500	01/10/2007	12/01/2027
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 1 O&M			1	2Z	2,690,000	100.1610	2,694,331	2,690,000	2,690,000					5.900	5.904	MN	26,452	158,710	11/01/1996	11/01/2025
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT-				1FE	2,296,440	109.9530	2,199,060	2,000,000	2,185,583		(72,667)			5.000	1.230	JJ	50,000	103,056	06/06/2013	07/01/2017
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO			1	5*	6,096,907	90.9630	6,117,262	6,725,000	6,117,262	521,272	18,746			7.000	7.150	FA	196,146	465,500	06/19/2003	02/01/2034
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	110.3850	1,981,411	1,795,000	1,772,917		3,617			5.125	5.252	MS	30,665	91,994	11/26/2008	03/01/2020
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF	0			1FE	2,476,318	120.5400	3,025,554	2,510,000	2,496,534		2,231			5.500	6.079	FA	57,521	138,050	11/25/2002	02/01/2020
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF	SD			1FE	16,826,137	120.5400	20,558,097	17,055,000	16,963,505		15,160			5.500	6.079	FA	390,844	938,025	11/25/2002	02/01/2020
79642B-VQ-3	SAN ANTONIO TX WTR REVENUE REF - 2012 SE				1FE	2,666,937	112.6590	2,562,992	2,275,000	2,556,212		(49,759)			4.000	1.619	MN	11,628	91,000	09/07/2012	05/15/2020
79766D-FC-8	SAN FRANCISCO CALIF CITY & CNT			1	1FE	2,716,325	110.9960	2,774,900	2,500,000	2,711,282		(5,043)			5.000	3.721	MN	20,833	12,847	09/17/2014	05/01/2044
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT			1	1FE	2,546,610	114.2280	2,610,110	2,285,000	2,540,413		(6,197)			5.000	3.407	MN	19,042	11,742	09/17/2014	05/01/2044
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,119,506	103.7740	5,105,681	4,920,000	4,949,803		(31,377)			4.500	3.722	JD	18,450	221,400	01/15/2009	12/01/2015
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	8,122,913	108.2520	8,254,215	7,625,000	7,761,380		(67,155)			5.000	3.927	JD	31,771	381,250	01/15/2009	12/01/2016
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07			1	1FE	1,166,070	110.5030	1,314,986	1,190,000	1,174,794		2,346			5.000	5.272	JD	4,958	59,500	10/17/2007	06/01/2022
83408U-AA-5	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06A			1	6	3,440,864	38.2550	3,420,010	8,940,000	3,420,010					7.000	7.074	JJ			01/11/2006	01/01/2026
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B			1	6	1,307,609	34.5010	1,297,234	3,760,000	1,297,233					8.250	8.261	JJ			01/11/2006	01/01/2017
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2	0		1	1FE	4,138,373	102.0250	4,198,329	4,115,000	4,116,593		(3,074)			4.900	4.820	JJ	100,818	196,858	08/03/2006	07/01/2021
83703F-GY-2	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	1,099,400	109.0530	1,090,530	1,000,000	1,065,774		(24,413)			5.000	2.339	FA	20,833	48,333	08/09/2013	08/01/2017
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	386,152	111.4910	390,219	350,000	376,570		(6,962)			5.000	2.740	FA	7,292	16,917	08/09/2013	08/01/2018
83703F-HN-5	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	1,331,569	113.9750	1,379,098	1,210,000	1,305,355		(19,058)			5.000	3.121	FA	25,208	58,483	08/09/2013	08/01/2019
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT			1	1FE	786,453	110.9820	898,954	810,000	786,799		280			5.000	5.483	JD	3,375		09/26/2013	12/01/2048
837151-DK-2	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU				1FE	5,846,100	114.1570	5,707,850	5,000,000	5,626,185		(153,412)			5.000	1.682	JD	20,833	250,000	07/18/2013	12/01/2018
837147-8L-4	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU				1FE	6,088,600	111.5820	5,579,100	5,000,000	5,562,908		(183,300)			5.000	1.170	JJ	125,000	250,000	02/02/2012	01/01/2018

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 (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
837152-QW-0	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU				1FE	8,935,575	110.8540	8,314,050	7,500,000	8,305,149		(287,220)			5.000	1.030	AO	93,750	375,000	10/11/2012	10/01/2017
837152-SE-8	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU				1FE	15,106,850	113.3700	14,154,245	12,485,000	14,175,049		(437,131)			5.000	1.271	AO	156,063	624,250	10/10/2012	10/01/2018
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H			1	1FE	3,145,000	103.4900	3,254,761	3,145,000	3,145,000					4.950	4.950	MN	25,946	155,678	10/18/2007	05/01/2022
83755V-WS-9	SOUTH DAKOTA ST HEALTH & EDL F				1FE	394,769	110.8910	388,119	350,000	393,252		(1,517)			4.000	1.353	MN	2,450		10/16/2014	11/01/2019
83755V-WT-7	SOUTH DAKOTA ST HEALTH & EDL F				1FE	735,443	111.2820	723,333	650,000	733,068		(2,374)			4.000	1.693	MN	4,550		10/16/2014	11/01/2020
83755V-WU-4	SOUTH DAKOTA ST HEALTH & EDL F				1FE	566,485	111.6070	558,035	500,000	564,929		(1,556)			4.000	1.963	MN	3,500		10/16/2014	11/01/2021
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F			1	1FE	849,030	111.7520	838,140	750,000	847,565		(1,465)			5.000	3.434	MAY	6,563		10/16/2014	11/01/2044
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1	2,064,261	102.3210	2,031,072	1,985,000	1,994,461		(9,067)			5.000	4.039	JJ	49,625	99,250	05/28/2010	07/01/2015
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,558,460	104.1130	4,403,980	4,230,000	4,266,512		(38,367)			5.000	4.031	JD	17,625	211,500	02/17/2006	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,416,401	104.0850	4,277,894	4,110,000	4,144,004		(35,718)			5.000	4.071	JD	17,125	205,500	01/27/2006	12/01/2019
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07			1	5*	4,108,500	101.6110	4,216,857	4,150,000	4,118,245	59,746	1,626			5.750	5.830	MN	39,771	238,625	11/15/2007	11/01/2027
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF	0		1	1FE	24,437,852	109.4610	24,885,958	22,735,000	23,210,936		(177,227)			5.000	4.080	JJ	568,375	1,136,750	01/11/2007	07/01/2022
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,351,200	98.9500	4,947,500	5,000,000	4,858,737		251,669			0.000	5.390	NA			05/03/2001	07/15/2015
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,908,557	96.8640	6,683,616	6,900,000	6,335,893		341,614			0.000	8.805	NA			11/21/2000	07/15/2016
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	3,619,980	94.8860	8,724,768	9,195,000	7,972,268		435,708			0.000	9.285	NA			11/21/2000	07/15/2017
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	1,718,780	92.2870	4,291,346	4,650,000	3,806,055		209,415			0.000	9.697	NA			11/21/2000	07/15/2018
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	1FE	565,963	100.3290	526,727	525,000	525,632		(5,097)			5.000	3.995	FA	9,917	26,250	12/16/2004	02/15/2017
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	1FE	1,180,136	100.3050	1,103,355	1,100,000	1,101,240		(9,994)			5.000	4.059	FA	20,778	55,000	12/16/2004	02/15/2018
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	1FE	859,511	100.2610	807,101	805,000	805,845		(6,813)			5.000	4.123	FA	15,206	40,250	12/16/2004	02/15/2019
791676-AF-6	ST LOUIS MO PKG 2006 A			1	1FE	2,194,703	106.0670	2,184,980	2,060,000	2,091,760		(15,280)			5.000	4.171	JD	4,578	103,000	04/12/2007	12/15/2020
793556-CB-5	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO				1FE	2,910,894	108.1140	2,962,324	2,740,000	2,855,046		(18,568)			4.500	3.714	JJ	61,650	123,300	11/02/2011	07/01/2020
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	1,812,531	100.3240	1,680,427	1,675,000	1,675,000		(8,423)			5.000	5.000	JJ	41,875	83,750	12/19/2003	07/01/2016
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	2,362,683	100.2510	2,205,522	2,200,000	2,200,000		(10,021)			5.000	5.000	JJ	55,000	110,000	12/19/2003	07/01/2017
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1FE	21,283,936	114.3540	20,812,428	18,200,000	20,152,334		(497,152)			5.000	1.943	AO	227,500	910,000	08/07/2013	10/01/2018
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1FE	5,813,950	116.8390	5,841,950	5,000,000	5,497,575		(96,794)			5.000	2.608	AO	62,500	250,000	07/19/2011	10/01/2019
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,077,600	109.4210	1,094,210	1,000,000	1,012,858		(6,850)			6.000	5.222	AO	15,000	60,000	03/01/2001	10/01/2016
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05			1	1FE	3,227,463	103.3700	3,101,100	3,000,000	3,041,132		(21,634)			5.000	4.200	JJ	75,000	150,000	08/19/2005	07/01/2020
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B			1	1FE	2,575,926	111.1720	2,757,066	2,480,000	2,511,476		(9,882)			5.000	4.491	JD	10,333	124,000	06/13/2007	12/01/2018
876443-JJ-2	TARRANT TX REGL WTR DIST WTR REVENUE REF				1FE	4,795,266	105.3330	4,423,986	4,200,000	4,415,505		(183,589)			5.000	0.535	MS	70,000	210,000	10/24/2012	03/01/2016
876443-JL-7	TARRANT TX REGL WTR DIST WTR REVENUE REF				1FE	1,394,928	112.3830	1,298,024	1,155,000	1,301,338		(45,329)			5.000	0.882	MS	19,250	57,750	10/24/2012	03/01/2018
880591-EA-6	TENN VALLEY AUTHORITY				1	12,026,566	111.1600	10,993,704	9,890,000	10,843,433		(363,740)			5.500	1.621	JJ	246,288	543,950	09/02/2011	07/18/2017
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH			1	6*	139,300	100.0610	140,085	140,000	43	(43)	43			6.200	6.306	MS	2,893	8,680	11/27/1996	09/01/2016
890680-KM-2	TOPEKA KANS UTIL REV				1FE	3,881,675	116.8840	3,851,328	3,295,000	3,879,460		(2,214)			5.000	1.539	FA	3,661		12/10/2014	08/01/2020
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	1FE	2,253,361	112.3780	2,326,225	2,070,000	2,160,662		(14,672)			5.000	4.131	JD	8,625	103,500	10/25/2007	06/01/2020
89546R-KM-5	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A			1	1FE	9,146,085	104.7850	8,906,725	8,500,000	8,866,920		(154,368)			5.000	1.164	MN	42,500	255,000	03/01/2013	11/01/2018
89546R-KN-3	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A			1	1FE	5,822,000	109.6070	5,480,350	5,000,000	5,466,121		(196,654)			5.000	0.989	MN	41,667	250,000	03/01/2013	11/01/2018
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF				1FE	11,919,800	116.9110	11,691,100	10,000,000	11,212,996		(225,644)			5.000	2.316	JJ	250,000	500,000	10/05/2011	01/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C				1FE	1,333,675	101.6820	1,271,025	1,250,000	1,253,920		(10,266)			5.000	4.140	MN	7,986	62,500	11/10/2005	05/15/2015
899656-LV-2	TULSA OK MET UTILITY AUTH - 2013 REF				1FE	4,896,528	104.4010	4,760,686	4,560,000	4,764,089		(75,426)			2.500	0.787	MS	38,000	114,000	03/13/2013	09/01/2017
899656-LW-0	TULSA OK MET UTILITY AUTH - 2013 REF				1FE	4,921,897	104.9640	4,807,351	4,580,000	4,813,136		(62,006)			2.500	1.065	MS	38,167	114,500	03/13/2013	09/01/2018
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08			14	6	1,015,367	35.0000	1,499,750	4,285,000	1,499,750			642,750		7.800	10.929	MN			07/29/2008	05/01/2038
914072-PR-8	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA				1FE	1,248,863	108.5810	1,194,391	1,100,000	1,195,171		(33,019)			4.000	0.900	MN	7,333	44,000	05/02/2013	11/01/2017
914072-PS-6	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA				1FE	1,151,650	110.4410	1,104,410	1,000,000	1,107,361		(27,255)			4.000	1.130	MN	6,667	40,000	05/02/2013	11/01/2018
914072-RJ-4	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	774,688	105.7020	755,769	715,000	748,284		(18,688)			4.000	1.376	AO	7,150	33,367	07/10/2013	10/01/2016
914072-RK-1	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	545,850	108.1050	540,525	500,000	530,622		(10,787)			4.000	1.786	AO	5,000	23,333	07/10/2013	10/01/2017
914072-RL-9	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	569,315	113.5380	567,690	500,000	551,062		(12,941)			5.000	2.230	AO	6,250	29,167	07/10/2013	10/01/2018
914639-EK-1	UNIV OF NEBRASKA NE FACS CORP REVENUE UN				1FE	7,042,752	106.8220	6,836,608	6,400,000	6,782,056		(173,047)			4.000	1.098	MS	85,333	256,000	06/12/2013	03/01/2017
914639-EL-9	UNIV OF NEBRASKA NE FACS CORP REVENUE UN				1FE	5,334,797	108.9520	5,213,353	4,785,000	5,161,223		(115,290)			4.000	1.350	MS	63,800	191,400	06/12/2013	03/01/2018
914072-VE-0	UNIVERSITY ARK UNIV REV				1FE	452,433	117.1290	450,947	385,000	451,948		(484)			5.000	1.403	MS	749		12/05/2014	03/01/2020
914072-VF-7	UNIVERSITY ARK UNIV REV				1FE	475,340	118.8130	475,252	400,000	474,894		(446)			5.000	1.690	MS	778		12/05/2014	03/01/2021
914072-VU-4	UNIVERSITY ARK UNIV REV			1	1FE	724,031	117.1980	732,488	625,000	723,712		(320)			5.000	3.061	MS	1,215		12/05/2014	03/01/2034
914639-FH-7	UNIVERSITY NEB FACS CORP REV				1FE	8,917,040	110.9780	8,878,240	8,000,000	8,786,323		(130,717)			4.000	1.476	FA	120,889	106,667	04/02/2014	02/15/2019
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	572,224	106.3990	558,595	525,000	532,757		(5,063)			5.000	3.931	JD	2,188	26,250	01/20/2006	06/01/2018
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	560,236	106.3990	579,875	545,000	546,261		(814)			5.000	4.829	JD	2,271	27,250	01/20/2006	06/01/2020
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82			1	1	614,680	107.9360	539,680	500,000	500,000					6.750	6.750	JD	2,813	33,750	02/11/2004	12/01/2016
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82	SD		1	1	9,834,888	107.9360	8,634,880	8,000,000	8,000,000					6.750	6.750	JD	45,000	540,000	02/11/2004	12/01/2016
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3	0		1	1FE	1,651,650	101.0790	1,667,804	1,650,000	1,650,203		(179)			4.875	4.862	JJ	40,219	78,853	01/13/2006	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	1,986,207	100.3230	1,845,943	1,840,000	1,840,000		(15,959)			5.000	5.000	JD	7,667	92,000	03/31/2004	12/01/2015
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	1,468,874	100.2480	1,373,398	1,370,000	1,370,000		(10,835)			5.000	5.000	JD	5,708	68,500	03/31/2004	12/01/2016
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	2,232,613	100.2500	2,100,238	2,095,000	2,095,000		(15,168)			5.000	5.000	JD	8,729	104,750	03/31/2004	12/01/2017
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	2,459,993	100.2430	2,320,625	2,315,000	2,315,000		(16,097)			5.000	5.000	JD	9,646	115,750	03/31/2004	12/01/2018
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	2,839,023	100.2430	2,691,525	2,685,000	2,685,000		(17,133)			5.000	5.000	JD	11,188	134,250	03/31/2004	12/01/2019
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	1,914,011	100.2460	1,819,465	1,815,000	1,815,000		(11,063)			5.000	5.000	JD	7,563	90,750	03/31/2004	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	2,518,030	100.2550	2,411,133	2,405,000	2,405,000		(12,598)			5.000	5.000	JD	10,021	120,250	03/31/2004	12/01/2021
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A			1	1FE	2,517,182	100.1330	2,428,225	2,425,000	2,425,000		(10,396)			5.000	5.000	JD	10,104	121,250	03/31/2004	12/01/2023
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002	B		1	1FE	302,201	51.8100	660,578	1,275,000	597,804		32,590			0.000	5.560	NA			07/24/2002	11/01/2028
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002	B		1	1FE	25,348	46.3010	55,561	120,000	50,264		2,749			0.000	5.580	NA			07/24/2002	11/01/2030
92884E-CQ-8	VOLUSIA CNTY FL SCH BRD COP 2005 B				1FE	2,988,762	102.3820	2,820,624	2,755,000	2,771,743		(27,865)			5.000	3.935	FA	57,396	137,750	02/17/2005	08/01/2015
92884E-CR-6	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,953,125	102.1920	2,800,061	2,740,000	2,755,317		(25,474)			5.000	4.020	FA	57,083	137,000	02/17/2005	08/01/2016
92884E-CS-4	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,257,813	102.1220	3,104,509	3,040,000	3,055,700		(26,097)			5.000	4.094	FA	63,333	152,000	02/17/2005	08/01/2017
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,295,083	102.1530	3,156,528	3,090,000	3,104,832		(24,643)			5.000	4.158	FA	64,375	154,500	02/17/2005	08/01/2018
93978E-U2-6	WASHINGTON ST HLTH CARE FACS AUTH PEACEH				1FE	22,390,875	113.7410	22,179,495	19,500,000	21,647,804		(533,943)			5.000	2.000	MN	162,500	975,000	08/01/2013	11/01/2018
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A			2	2	2,233,538	110.4920	2,209,840	2,000,000	2,050,920		(12,425)			5.375	4.062	JJ	53,750	107,500	09/22/2004	07/01/2018
958697-JF-2	WESTERN MINN MUN PWR AGY MINN				1FE	1,179,180	116.8060	1,168,060	1,000,000	1,165,360		(13,820)			5.000	1.530	JJ	21,806		06/27/2014	01/01/2020
958697-JG-0	WESTERN MINN MUN PWR AGY MINN				1FE	1,191,630	118.7690	1,187,690	1,000,000	1,179,349		(12,281)			5.000	1.810	JJ	21,806		06/27/2014	01/01/2021
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A			2	1	507,450	102.8480	524,525	510,000	509,854		132			6.375	5.382	JJ	16,256	24,384	05/27/1977	01/01/2016
97710B-ZQ-8	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	6,445,665	111.3530	7,026,374	6,310,000	6,379,090		(17,569)			5.000	4.386	JJ	145,481	315,500	11/18/2010	07/15/2018
97710B-ZR-6	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	3,715,207	112.6400	4,167,680	3,700,000	3,708,815		(1,694)			5.000	4.675	JJ	85,306	185,000	11/18/2010	07/15/2019
97712D-EX-0	WISCONSIN ST HEALTH & EDL FACS			23	1FE	2,000,000	100.3590	2,007,180	2,000,000	2,000,000					1.250	1.125	FA	9,444		08/01/2014	08/15/2025
97712D-HC-3	WISCONSIN ST HEALTH & EDL FACS				1FE	1,453,100	115.0210	1,437,763	1,250,000	1,447,780		(5,320)			5.000	1.613	MN	8,507		11/06/2014	11/15/2019
97712D-HT-6	WISCONSIN ST HEALTH & EDL FACS				2FE	322,692	107.4190	322,257	300,000	322,581		(111)			4.000	2.096	MN	267		12/11/2014	05/01/2019
97712D-HU-3	WISCONSIN ST HEALTH & EDL FACS				2FE	449,180	112.1650	448,660	400,000	448,989		(191)			5.000	2.457	MN	444		12/11/2014	05/01/2020
97712D-HV-1	WISCONSIN ST HEALTH & EDL FACS				2FE	719,846	112.3490	719,034	640,000	719,591		(256)			5.000	2.769	MN	711		12/11/2014	05/01/2021
982674-JE-4	WYANDOTTE CNTY KANS CITY KANS				1FE	2,314,400	115.0390	2,300,780	2,000,000	2,284,215		(30,185)			5.000	1.885	MS	51,944		06/12/2014	09/01/2019
982674-JG-9	WYANDOTTE CNTY KANS CITY KANS				1FE	2,342,720	118.2560	2,365,120	2,000,000	2,319,860		(22,860)			5.000	2.464	MS	51,944		06/12/2014	09/01/2021
988169-AP-3	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,874,901	101.5000	1,928,500	1,900,000	1,897,919		2,279			5.000	5.201	MN	12,139	95,000	04/12/2001	11/15/2015
988169-AR-9	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	2,369,576	101.4060	2,413,463	2,380,000	2,377,488		790			5.250	5.315	MN	15,966	124,950	04/12/2001	11/15/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,223,415,551	XXX	2,226,068,750	2,071,560,661	2,159,539,468	(1,526,531)	(28,605,094)	3,482,964		XXX	XXX	XXX	31,831,754	82,922,169	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1	14,672	114.5960	16,250	14,180	14,588		76			6.500	5.794	MON	77	920	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1	48,645	113.0850	52,242	46,197	47,166		211			6.000	5.488	MON	231	2,766	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1	2,300	116.0900	2,581	2,223	2,328		25			6.500	5.381	MON	12	140	07/15/2005	01/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299			2	1	1,018	113.6160	1,118	984	1,027		3			6.500	5.657	MON	5	64	07/15/2005	04/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1	1,017	113.6160	1,117	983	1,021		8			6.500	5.509	MON	5	62	07/15/2005	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923			2	1	3,738	113.0970	1,964	1,736	1,799		19			6.000	5.115	MON	9	95	05/10/2005	06/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747			2	1	1,997	113.6160	2,193	1,930	2,058		47			6.500	4.999	MON	10	117	07/15/2005	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079			2	1	125,305	113.1160	136,906	121,031	128,126		1,018			6.000	4.667	MON	605	7,248	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1	113,623	113.6160	124,766	109,814	116,235		1,654			6.500	5.082	MON	595	6,883	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1	2,414	113.6160	2,651	2,334	2,448		26			6.500	5.293	MON	13	147	07/15/2005	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560			2	1	1,223	113.6160	1,343	1,182	1,229		6			6.500	5.344	MON	6	73	07/15/2005	08/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427			2	1	8,338	113.6160	9,156	8,058	8,359		66			6.500	5.470	MON	44	478	07/15/2005	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1	4,798	116.1380	5,386	4,637	4,783		13			6.500	5.733	MON	25	296	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1	3,125	116.1200	3,507	3,020	3,188		41			6.500	5.158	MON	16	196	07/15/2005	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411			2	1	2,712	113.6160	2,978	2,621	2,707		23			6.500	5.697	MON	14	156	07/15/2005	10/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1	1,767	113.6160	1,941	1,708	1,772		18			6.500	5.594	MON	9	101	07/15/2005	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305			2	1	20,762	113.6160	22,798	20,066	21,035		170			6.500	5.244	MON	109	1,302	07/15/2005	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1	1,172	113.6160	1,287	1,133	1,249		21			6.500	3.906	MON	6	74	07/15/2005	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1	6,197	113.6160	3,959	3,484	3,539		22			6.500	6.048	MON	19	212	05/09/2007	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1	1,040	113.7480	1,151	1,012	1,034		(1)			8.000	7.060	MON	7	79	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1	31,931	113.4970	35,463	31,246	31,863		(60)			7.000	6.156	MON	182	2,138	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1	40,143	113.6160	47,548	41,849	40,379		144			6.500	8.038	MON	227	2,639	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1	52,635	114.2870	58,905	51,541	52,497		(88)			7.000	6.234	MON	301	3,532	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1	16,770	110.4850	18,165	16,441	16,710		(25)			7.000	6.322	MON	96	1,129	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1	12,238	114.0610	9,744	8,543	8,733		27			6.000	5.297	MON	43	497	06/02/2004	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1	149	115.3450	168	145	153		1			7.000	5.353	MON	1	10	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1	43,594	117.5640	50,031	42,557	44,742		218			7.000	5.470	MON	248	2,924	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1	578	114.5460	648	565	581		2			6.000	5.170	MON	3	33	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1	17,138	114.5750	19,158	16,721	17,255		98			6.000	5.065	MON	84	983	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1	28,011	114.5780	23,416	20,437	20,965		82			6.000	5.254	MON	102	1,193	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1	1,335	119.1280	1,552	1,303	1,389		10			7.000	5.141	MON	8	90	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1	181	116.4800	206	177	189		2			7.000	5.171	MON	1	12	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1	12,703	119.1280	14,769	12,398	13,183		153			7.000	5.343	MON	72	855	02/08/2002	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	4,989	119.7790	4,886	4,079	4,507		92			7.000	4.457	MON	24	281	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1	5,276	117.1380	6,029	5,147	5,398		42			7.000	5.772	MON	30	352	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	2,166	115.8710	2,425	2,093	2,170		18			6.500	5.542	MON	11	133	07/15/2005	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1	4,530	117.0150	5,123	4,379	4,544		40			6.500	5.525	MON	24	279	07/15/2005	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1	123	112.6410	135	120	128		1			7.000	5.206	MON	1	9	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1	26,395	113.8960	29,388	25,803	26,378		50			6.000	5.339	MON	129	1,495	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1	17,237	114.0170	17,911	15,709	16,002		41			6.000	5.433	MON	79	938	06/02/2004	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764			2	1	3,749	113.0980	4,145	3,665	3,788		26			6.000	5.054	MON	18	200	09/22/2003	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1	1,738	113.0240	1,921	1,699	1,756		10			6.000	5.029	MON	9	101	09/22/2003	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1	6,235	113.0340	6,889	6,095	6,314		41			6.000	4.938	MON	30	357	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952			2	1	3,407	113.0550	3,765	3,331	3,443		30			6.000	5.060	MON	17	182	09/22/2003	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592			2	1	1,329	102.9380	1,414	1,374	1,310		(7)			7.000	8.482	MON	8	95	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1	6,280	108.2530	7,013	6,478	6,263		(28)			7.000	8.074	MON	38	435	12/27/1999	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722			2	1	295	100.2320	305	304	304		1			7.000	7.850	MON	2	18	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	1,714	114.3900	1,974	1,726	1,706		(3)			6.500	6.853	MON	9	112	01/18/2001	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1	31,787	113.6160	34,078	29,994	29,475		(76)			6.500	7.048	MON	162	1,939	02/05/2002	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680			2	1	4,430	113.6160	4,857	4,275	4,207		(11)			6.500	6.974	MON	23	277	02/05/2002	09/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1	4,464	111.1900	4,845	4,357	4,694		50			7.000	4.816	MON	25	297	02/05/2002	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775			2	1	162	104.9340	166	158	168		1			7.000	5.221	MON	1	10	02/05/2002	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307			2	1	3,976	107.2350	4,162	3,881	4,127		22			7.000	5.104	MON	23	270	02/05/2002	02/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1	4,855	104.2880	5,239	5,023	4,722		(32)			7.000	8.839	MON	29	351	07/24/2000	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1	8,394	104.4400	8,558	8,194	8,736		54			7.000	5.168	MON	48	572	02/05/2002	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1	43,347	114.6160	48,568	42,374	43,444		163			6.000	5.244	MON	212	2,482	09/22/2003	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1	2,045	113.0950	2,371	2,096	1,986		(28)			6.000	7.488	MON	10	125	04/05/2001	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1	1,403	103.4400	1,417	1,370	1,478		23			7.000	5.026	MON	8	80	02/05/2002	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	5,740	113.9770	5,721	5,020	4,969		(10)			6.500	6.781	MON	27	322	02/05/2002	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1	55,908	106.5450	58,150	54,578	56,909		416			7.000	5.838	MON	318	3,809	02/05/2002	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	13,621	113.6160	11,790	10,377	10,257		(14)			6.500	6.843	MON	56	657	02/05/2002	03/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	3,020	113.6160	3,345	2,944	2,883		(13)			6.500	7.082	MON	16	191	02/05/2002	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951			2	1	27,110	104.0980	27,550	26,465	27,947		245			7.000	5.448	MON	154	1,691	02/05/2002	11/01/2031
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126			2	1	932	113.0460	1,030	911	959		12			6.000	4.583	MON	5	54	09/22/2003	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1	697	113.6160	765	674	698		5			6.500	5.513	MON	4	43	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1	69,643	113.6160	76,474	67,309	71,505		827			6.500	4.897	MON	365	4,366	07/15/2005	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1	3,384	118.2040	3,866	3,271	3,409		34			6.500	5.400	MON	18	209	07/15/2005	03/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529			2	1	8,007	113.6160	8,792	7,738	8,127		96			6.500	5.219	MON	42	502	07/15/2005	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779			2	1	9,230	114.1710	9,707	8,502	9,488		194			7.000	4.077	MON	50	593	05/01/2002	03/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504			2	1	602	105.8340	226	214	238		5			7.000	4.050	MON	1	13	05/01/2002	04/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1	4,189	107.7750	4,232	3,927	4,192		49			7.000	5.313	MON	23	274	05/01/2002	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640			2	1	24,270	108.8780	24,760	22,741	23,476		137			7.000	6.177	MON	133	1,588	05/01/2002	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934			2	1	94,872	115.2850	105,627	91,622	99,770		1,528			7.000	4.790	MON	534	6,296	06/28/2002	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321			2	1	9,372	113.6160	10,291	9,058	9,336		78			6.500	5.720	MON	49	539	07/15/2005	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442			2	1	41,418	113.6160	45,480	40,030	42,146		455			6.500	5.016	MON	217	2,588	07/15/2005	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444			2	1	8,375	113.6160	9,197	8,094	8,707		122			6.500	4.614	MON	44	525	07/15/2005	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1	40,825	113.6160	44,829	39,457	40,996		223			6.500	5.389	MON	214	2,495	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1	2,729	113.6160	1,671	1,471	1,462		(2)			6.500	6.690	MON	8	89	02/05/2002	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391			2	1	4,385	113.6160	4,863	4,280	4,232		(13)			6.500	6.804	MON	23	277	02/05/2002	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1	44,318	113.6160	48,809	42,959	42,612		(84)			6.500	6.718	MON	233	2,784	02/05/2002	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1	1,195	113.6160	1,312	1,155	1,209		14			6.500	5.348	MON	6	71	07/15/2005	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1	18,427	113.6160	20,235	17,810	18,482		143			6.500	5.585	MON	96	1,155	07/15/2005	03/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1	38,982	110.2310	42,290	38,365	39,241		32			5.000	4.237	MON	160	1,900	02/26/2009	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170			2	1	32,136	102.6190	32,283	31,459	32,093		(58)			7.000	6.202	MON	184	2,188	07/06/1993	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969			2	1	26,925	101.3440	26,746	26,392	26,850		(43)			7.000	6.281	MON	154	1,808	07/06/1993	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158			2	1	49,272	109.4320	52,916	48,355	49,162		(70)			7.000	6.303	MON	282	3,351	07/12/1993	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1	25,763	109.1620	27,616	25,298	25,685		(37)			7.000	6.376	MON	148	1,757	07/12/1993	08/01/2023
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1	9,846	113.6160	10,812	9,516	9,885		45			6.500	5.343	MON	52	616	07/15/2005	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930			2	1	815	112.9900	898	795	816		(4)			6.000	4.635	MON	4	47	09/10/2003	09/01/2022
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108			2	1	3,486,844	103.2610	3,477,991	3,368,169	3,482,605		(8,082)			3.000	2.389	MON	8,420	100,362	05/24/2012	04/01/2032
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	1,161	100.9770	1,133	1,122	1,131		(8)			8.000	6.092	MON	7	60	03/07/2001	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478			2	1	224,810	105.4500	227,467	215,710	219,180		(865)			6.000	4.669	MON	1,079	12,378	11/04/2003	08/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011			2	1	7,091	104.9930	7,176	6,835	6,875		(50)			5.000	3.134	MON	28	282	03/31/2009	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329			2	1	72,113	105.7680	72,684	68,720	70,402		(458)			5.500	2.975	MON	315	3,617	08/27/2009	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472			2	1	239,822	105.7680	241,721	228,538	233,747		(1,133)			5.500	3.566	MON	1,047	12,200	08/27/2009	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518			2	1	21,312	105.7680	21,481	20,310	20,746		(104)			5.500	3.758	MON	93	1,089	08/27/2009	06/01/2018
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	3,740	101.0380	3,651	3,613	3,638		(19)			8.000	6.546	MON	24	270	02/22/2001	02/01/2016
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1	141	117.5670	161	137	145		1			7.000	5.346	MON	1	9	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1	7,206	113.8160	8,085	7,103	7,243		6			7.000	6.312	MON	41	490	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1	189	116.7820	215	184	193					7.000	5.446	MON	1	12	02/05/2002	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1	1,920	116.6540	1,705	1,461	1,608		30			7.000	4.497	MON	9	100	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	53,683	116.3670	49,059	42,159	46,604		775			7.000	4.368	MON	246	2,896	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	15,485	115.7970	13,897	12,001	13,347		207			7.000	4.124	MON	70	824	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1	7,928	116.7930	8,949	7,662	7,967		74			6.500	5.469	MON	42	486	07/15/2005	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1	2,744	113.0920	1,988	1,758	1,799		11			6.000	5.421	MON	9	101	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1	1,949	113.6160	2,140	1,884	1,973		21			6.500	5.370	MON	10	119	07/15/2005	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1	2,687	113.6160	2,083	1,833	1,860		8			6.500	6.073	MON	10	115	08/09/2006	10/01/2036
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684			2	1	937,653	105.7680	920,204	870,020	906,191		(11,236)			5.500	1.595	MON	3,988	50,891	10/07/2011	12/01/2018
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438			2	1	306,563	108.9250	318,408	292,320	306,322		(562)			5.500	3.288	MON	1,340	15,602	08/27/2009	12/01/2021
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1	318,213	109.1740	333,188	305,190	318,658		(283)			5.500	3.517	MON	1,399	16,310	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1	214,908	109.1970	225,257	206,285	214,594		(152)			5.500	3.713	MON	945	11,031	08/27/2009	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1	380,591	108.3260	396,647	366,159	381,122		(506)			5.000	3.230	MON	1,526	17,839	08/27/2009	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1	243,758	109.1970	255,188	233,695	243,527		(141)			5.500	3.691	MON	1,071	12,497	08/27/2009	12/01/2022
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1	2,374,936	108.3210	2,474,996	2,284,879	2,389,424		(1,897)			5.000	3.093	MON	9,520	110,499	08/27/2009	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1	388,736	108.7500	408,005	375,179	393,325		(184)			5.000	3.038	MON	1,563	18,153	03/31/2009	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1	186,801	108.7520	195,807	180,049	189,008		(85)			5.000	2.984	MON	750	8,710	03/31/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1	579,497	108.7820	607,853	558,782	581,504		(290)			5.000	3.350	MON	2,328	27,138	03/31/2009	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	612,286	108.8490	643,803	591,465	617,185		(98)			5.000	3.294	MON	2,464	28,674	03/30/2009	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1	234,834	108.8210	246,439	226,463	238,577		(738)			5.000	3.037	MON	944	10,926	03/31/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	460,223	108.2520	479,627	443,064	464,053		(461)			5.000	3.026	MON	1,846	21,517	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	491,866	108.7630	514,682	473,215	498,633		112			5.000	2.921	MON	1,972	22,908	08/27/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1	301,903	107.7060	313,600	291,164	301,579		(246)			5.000	3.430	MON	1,213	14,141	03/31/2009	12/01/2022
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544			2	1	125,017	105.7680	126,007	119,135	121,575		(980)			5.500	3.076	MON	546	6,212	08/27/2009	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	802,277	108.8390	840,079	771,855	812,218		(2,227)			5.000	3.090	MON	3,216	37,400	08/27/2009	04/01/2024
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	277,960	108.9390	290,507	266,670	277,836		(400)			5.500	3.589	MON	1,222	14,212	03/31/2009	12/01/2021
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322			2	1	239	105.9030	38	36	36					4.000	4.575	MON		1	07/15/2005	06/01/2019
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1	218,476	109.0270	226,990	208,197	217,545		73			5.500	3.487	MON	954	11,037	08/27/2009	01/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1	602,491	108.5280	623,108	574,143	592,841		(877)			5.500	4.091	MON	2,631	31,129	08/27/2009	12/01/2022
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	82,973	105.1240	84,261	80,154	81,642		(425)			5.000	3.463	MON	334	3,829	03/30/2009	02/01/2018
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	1	244,670	105.6480	248,687	235,392	242,492		(507)			5.000	3.635	MON	981	11,632	08/27/2009	04/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	486,763	107.7800	506,772	470,193	495,401		(332)			5.000	2.821	MON	1,959	22,779	03/31/2009	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1	1,248,317	108.7680	1,293,881	1,189,581	1,237,690		(1,379)			5.500	3.631	MON	5,452	64,148	08/27/2009	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1	325,058	108.7980	337,016	309,763	335,039		202			5.500	2.238	MON	1,420	16,352	08/27/2009	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1	160,878	107.7190	167,401	155,406	167,067		77			5.000	2.192	MON	648	7,268	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1	210,817	107.8260	219,495	203,563	215,987		244			5.000	2.678	MON	848	9,810	03/31/2009	11/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	16,527	105.7680	16,658	15,749	16,278		(121)			5.500	3.391	MON	72	844	08/27/2009	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234			2	1	234,984	107.0630	243,045	227,012	233,960		(387)			5.000	3.874	MON	946	11,263	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	63,315	105.1030	64,281	61,160	62,572		(264)			5.000	3.561	MON	255	2,707	03/30/2009	01/01/2019
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	31,079	105.7680	31,325	29,617	31,390		(482)			5.500	1.829	MON	136	1,596	08/27/2009	02/01/2019

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	
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
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	1	92,785	105.7680	93,519	88,419	92,175		(961)			5.500	2.829	MON	405	4,778	08/27/2009	03/01/2019
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1	513,158	107.5240	525,806	489,013	508,361		(396)			5.500	4.076	MON	2,241	25,675	08/27/2009	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413			2	1	6,797,131	104.0530	6,763,992	6,500,544	6,763,717		(13,089)			3.000	2.014	MON	16,251	191,889	05/24/2012	03/01/2027
3128QO-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1	6,250,379	104.0600	6,227,114	5,984,132	6,241,578		(17,395)			3.000	1.963	MON	14,960	177,343	05/24/2012	05/01/2027
3128QO-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	1	6,547,015	104.0580	6,520,799	6,266,492	6,526,941		(18,815)			3.000	1.993	MON	15,666	185,693	05/22/2012	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	89,922	109.4610	100,760	92,051	90,643		(28)			6.000	6.629	MON	460	5,496	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1	90,247	108.1190	99,884	92,383	90,862		(3)			6.000	6.644	MON	462	5,514	02/19/1999	08/01/2028
31361C-U9-0	FED NATL MTG ASSOC #027608			2	1	1,759	100.2520	1,724	1,719	1,721		(5)			8.500	7.982	MON	12	120	10/10/2000	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463			2	1	423	101.3190	411	406	410		(2)			9.000	7.285	MON	3	34	10/31/2001	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651			2	1	1,449	102.1770	1,423	1,393	1,461		(1)			9.000	7.010	MON	10	125	04/26/1995	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1	2,241	111.8700	2,440	2,181	2,232		(4)			8.000	6.930	MON	15	172	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1	442	110.8350	380	343	361		(2)			7.500	5.351	MON	2	25	02/07/2002	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680			2	1	209	100.4430	201	200	209					9.000	7.037	MON	2	18	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	1,181	108.5660	1,039	957	989		(4)			7.500	5.896	MON	6	71	02/07/2002	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045			2	1	3,524	105.1650	3,541	3,367	3,423		(19)			8.500	6.591	MON	24	270	04/23/1996	04/01/2017
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	15,678	114.9530	17,537	15,256	15,693		12			8.000	6.932	MON	102	1,191	06/11/1999	12/01/2024
31371E-5P-6	FED NATL MTG ASSOC #250254			2	1	38	100.0970	36	36	36		(1)			9.000	5.989	MON		1	04/26/1995	02/01/2015
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	4,843	113.8820	5,324	4,675	4,745		(24)			6.500	5.410	MON	25	295	09/26/2003	06/01/2019
31371J-BA-1	FED NATL MTG ASSOC #253033			2	1	69	99.8770	66	66	66		(1)			7.000	4.522	MON			04/12/2002	02/01/2015
31371J-DM-3	FED NATL MTG ASSOC #253108			2	1	22	100.1270	21	21	21					7.000	5.449	MON			08/02/2001	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	24,876	122.3620	25,648	20,961	22,925		147			7.500	4.783	MON	131	1,554	02/07/2002	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193			2	1	264	100.3860	262	261	262		(1)			7.500	7.017	MON	2	7	10/13/2000	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388			2	1	117	100.6370	117	116	116					8.000	7.524	MON	1	5	06/29/2000	07/01/2015
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1	46,801	121.7200	45,848	37,666	41,645		280			7.500	4.491	MON	235	2,779	02/07/2002	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541			2	1	1,030	101.7060	1,009	992	1,001		(9)			7.000	4.493	MON	6	60	04/12/2002	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	2,173	101.8690	2,137	2,098	2,115		(19)			7.000	4.634	MON	12	129	04/12/2002	01/01/2016
31371J-V4-3	FED NATL MTG ASSOC #253635			2	1	3,170	102.0720	3,149	3,085	3,106		(19)			7.000	5.339	MON	18	192	04/12/2002	02/01/2016
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	49,718	117.6880	46,375	39,405	43,580		384			7.500	4.627	MON	246	2,907	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	1,496	113.0100	1,644	1,455	1,590		19			7.500	4.921	MON	9	108	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	121	117.4340	137	116	129		2			8.000	5.097	MON	1	9	07/06/2001	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799			2	1	4,668	102.5880	4,691	4,573	4,596		(19)			6.500	5.455	MON	25	266	12/06/2001	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845			2	1	1,508	102.5610	1,487	1,450	1,463		(8)			6.000	4.391	MON	7	79	09/11/2003	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850			2	1	4,040	102.6010	3,994	3,893	3,929		(25)			7.000	5.212	MON	23	248	04/12/2002	06/01/2016
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	28,165	112.6050	26,787	23,789	25,871		313			7.500	5.175	MON	149	1,751	02/07/2002	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1	2,570	103.3970	2,509	2,427	2,778		52			8.500	4.722	MON	17	206	10/02/2001	09/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142			2	1	590	103.8650	600	578	582		(2)			6.500	5.577	MON	3	35	12/06/2001	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179			2	1	41,876	113.2190	33,936	29,973	30,860		(204)			6.000	4.532	MON	150	1,750	01/08/2003	01/01/2022
31371K-NV-9	FED NATL MTG ASSOC #254304			2	1	23,597	113.2250	20,329	17,955	18,509		(94)			6.000	4.540	MON	90	1,055	01/08/2003	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	2,085	113.2190	1,720	1,519	1,565		(8)			6.000	4.597	MON	8	89	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1	19,461	113.2190	15,778	13,936	14,357		(70)			6.000	4.592	MON	70	813	01/08/2003	08/01/2022
31371K-WG-2	FED NATL MTG ASSOC #254547			2	1	87,090	104.8060	87,515	83,502	84,915		(406)			6.000	4.424	MON	418	4,778	09/24/2003	12/01/2017
31371K-3L-3	FED NATL MTG ASSOC #254703			2	1	76,655	105.8630	77,805	73,497	74,708		(278)			6.000	4.599	MON	367	4,250	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	56,967	105.3290	57,531	54,620	55,445		(243)			6.000	4.655	MON	273	3,064	09/24/2003	03/01/2018
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1	42,412	108.8600	50,296	46,203	43,076		(33)			4.500	6.044	MON	173	2,075	04/07/2006	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	225,934	107.9600	235,496	218,133	226,360		140			5.000	3.473	MON	909	10,506	03/31/2009	10/01/2023
31372R-NB-7	FED NATL MTG ASSOC #280386			2	1	132	100.3630	128	127	132		(1)			8.000	5.460	MON	1	10	11/20/1998	06/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544			2	1	27,167	102.0680	26,983	26,436	27,187		33			8.000	6.972	MON	176	2,104	06/11/1999	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166			2	1	30,932	111.4250	32,767	29,408	30,450		(63)			9.000	7.293	MON	221	2,619	04/26/1995	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005			2	1	199	100.4120	189	188	208					8.500	5.087	MON	1	16	10/02/2001	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512			2	1	7,208	105.2030	7,379	7,014	7,179		(23)			8.000	7.173	MON	47	557	06/11/1999	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662			2	1	5,930	100.3720	5,747	5,726	6,131		(18)			8.000	4.782	MON	38	453	11/20/1998	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586			2	1	2,375	100.3680	2,320	2,311	2,346		(3)			8.000	7.119	MON	15	182	06/11/1999	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	1,986	102.7980	1,927	1,875	2,014		3			8.500	6.019	MON	13	159	10/02/2001	09/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947			2	1	9,319	100.3760	9,103	9,068	9,335		18			8.000	7.022	MON	60	723	06/11/1999	10/01/2025
31375C-W7-6	FED NATL MTG ASSOC #331070			2	1	1,363	101.6290	1,348	1,326	1,368		3			8.000	6.944	MON	9	106	06/11/1999	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132			2	1	2,435	100.3760	2,378	2,369	2,477		7			8.000	6.511	MON	16	189	06/11/1999	01/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1	3,983	112.6080	4,331	3,846	4,050		11			8.000	6.144	MON	26	300	11/20/1998	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681			2	1	427	100.3720	414	412	446		(1)			8.000	4.341	MON	3	32	11/20/1998	10/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1	23,927	104.6720	24,200	23,120	23,855		27			8.000	6.829	MON	154	1,837	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1	2,072	115.0030	2,323	2,020	2,058		2			7.500	6.828	MON	13	150	10/29/1998	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1	30,108	113.2190	29,532	26,084	26,801		(119)			6.000	4.742	MON	130	1,551	01/08/2003	01/01/2023
31379T-E2-6	FED NATL MTG ASSOC #428653			2	1	4,277	100.3230	4,185	4,171	4,224		(39)			7.500	6.357	MON	26	273	08/25/1998	07/01/2026
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1	43,121	103.5550	43,543	42,049	42,991		36			7.500	6.686	MON	263	3,136	08/21/1998	07/01/2027
31382S-BQ-3	FED NATL MTG ASSOC #490647			2	1	70	100.2650	68	68	69		(1)			7.000	2.824	MON		4	04/12/2002	12/01/2015
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1	3,987	103.0040	4,152	4,031	3,971		(8)			7.500	7.944	MON	25	301	04/11/2000	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1	10,566	115.7180	11,778	10,178	10,879		93			8.000	6.027	MON	68	811	08/08/2001	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1	3,265	106.0390	3,500	3,301	3,254		(6)			7.500	7.929	MON	21	234	04/11/2000	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948			2	1	54,660	109.1900	57,491	52,652	55,967		378			8.000	6.182	MON	351	4,199	08/08/2001	08/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1	7,285	115.2850	8,090	7,017	7,545		64			8.000	5.839	MON	47	559	08/08/2001	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814			2	1	1,460	100.6530	1,416	1,406	1,416		(15)			7.000	4.309	MON	8	86	04/12/2002	10/01/2015
31383S-3D-0	FED NATL MTG ASSOC #512096			2	1	235	102.9280	233	227	246		2			8.000	5.636	MON	2	18	08/08/2001	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1	4,492	103.0210	4,458	4,327	4,719		50			8.000	5.420	MON	29	345	08/08/2001	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1	2,603	102.7520	2,672	2,600	2,602					7.500	7.476	MON	16	194	08/17/1999	09/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812			2	1	202	101.6000	197	194	206					8.000	5.236	MON	1	16	08/08/2001	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1	1,147	115.1790	1,273	1,105	1,191		8			8.000	5.702	MON	7	88	08/08/2001	02/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633			2	1	3,224	105.9060	3,321	3,136	3,450		39			7.500	4.687	MON	20	220	07/30/2001	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205			2	1	582	101.5830	551	542	576		5			7.500	5.760	MON	3	41	02/07/2002	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401			2	1	626	102.6480	619	603	663		7			8.000	5.137	MON	4	48	08/08/2001	01/01/2030
31384G-NG-6	FED NATL MTG ASSOC #523391			2	1	618	102.7590	612	595	640		6			8.000	5.935	MON	4	48	08/08/2001	11/01/2029
31384J-BQ-1	FED NATL MTG ASSOC #524847			2	1	191	105.3240	194	184	202		2			8.000	5.224	MON	1	15	07/06/2001	01/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1	276	107.8830	275	255	287		4			7.500	4.124	MON	2	19	02/07/2002	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978			2	1	3,065	108.4660	3,202	2,952	3,207		21			8.000	5.309	MON	20	235	08/08/2001	03/01/2030
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1	3,488	100.3750	3,372	3,359	3,685		17			8.000	4.696	MON	22	267	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1	683	111.8000	582	520	574		7			7.500	4.567	MON	3	38	02/07/2002	01/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754			2	1	1,305	109.2370	1,372	1,256	1,354		7			8.000	5.564	MON	8	100	08/08/2001	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022			2	1	1,005	103.5420	1,002	968	1,080		12			8.000	4.850	MON	6	77	08/08/2001	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1	11,997	105.7810	12,244	11,575	12,595		80			8.000	5.299	MON	77	922	08/08/2001	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117			2	1	137	100.0700	136	136	136					7.500	7.000	MON	1	5	10/13/2000	02/01/2015
31384Q-YY-3	FED NATL MTG ASSOC #530927			2	1	73	100.0800	73	73	73					8.000	7.475	MON		2	06/29/2000	04/01/2015
31384R-TG-6	FED NATL MTG ASSOC #531651			2	1	35	100.1510	34	34	34					8.000	8.000	MON			06/29/2000	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850			2	1	120	100.3760	117	117	117		(1)			7.500	5.425	MON	1	5	01/05/2001	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006			2	1	289	101.2450	293	289	289					8.000	8.015	MON	2	23	02/02/2000	02/01/2030
31384S-WR-6	FED NATL MTG ASSOC #532656			2	1	131	100.4320	127	126	127		(2)			7.000	4.459	MON	1	6	04/12/2002	07/01/2015
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1	4,321	102.2030	4,253	4,161	4,384		(61)			8.000	5.693	MON	28	319	08/08/2001	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1	1,362	103.0280	1,352	1,312	1,423		16			8.000	5.669	MON	9	105	08/08/2001	03/01/2030
31384U-EA-8	FED NATL MTG ASSOC #533929			2	1	237	100.1510	235	235	235					8.000	7.636	MON	2	14	06/29/2000	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943			2	1	198	100.1220	193	193	193		(2)			7.000	4.809	MON	1	9	08/02/2001	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946			2	1	21	100.4130	21	20	20					8.000	7.648	MON		1	06/29/2000	06/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	519	100.2750	516	514	515		(1)			8.000	7.497	MON	3	36	06/29/2000	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101			2	1	1,367	100.5480	1,324	1,317	1,470		17			8.000	4.857	MON	9	105	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1	4,571	109.3090	4,812	4,403	4,777		34			8.000	5.533	MON	29	351	08/08/2001	04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1	8,066	100.6220	7,815	7,767	8,692		95			8.000	4.792	MON	52	620	08/08/2001	03/01/2030
31384V-NV-0	FED NATL MTG ASSOC #535104			2	1		99.8890								7.000	0.000	MON			04/12/2002	12/01/2014
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1	5,765	120.0890	6,682	5,564	6,063		70			8.000	5.488	MON	37	441	07/06/2001	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1	2,342	120.9800	2,244	1,854	2,052		14			7.500	4.397	MON	12	137	02/07/2002	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315			2	1	886	100.2740	856	853	855		(8)			7.000	4.596	MON	5	26	04/12/2002	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1	22,963	114.8060	25,379	22,106	24,926		171			7.500	3.924	MON	138	1,638	01/11/2002	08/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	168	100.7310	166	164	165		(1)			7.000	5.369	MON	1	6	07/17/2001	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586			2	1	646	101.3890	631	622	627		(7)			7.000	4.230	MON	4	36	04/12/2002	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	2,744	101.6090	2,685	2,642	2,664		(25)			7.000	4.268	MON	15	152	04/12/2002	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675			2	1	1,208	101.6550	1,182	1,163	1,173		(9)			7.000	4.407	MON	7	65	04/12/2002	01/01/2016
31384W-EA-4	FED NATL MTG ASSOC #535729			2	1	315	101.7670	314	308	310		(1)			6.500	5.138	MON	2	17	12/06/2001	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735			2	1	261	100.4550	254	253	254					6.000	4.684	MON	1	6	04/06/2005	01/01/2016

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 (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
	FED NATL MTG ASSOC																				
31384W-EM-8	#535740			2	1	3,659	101.3510	3,572	3,524	3,550		(35)			7.000	4.187	MON	21	194	04/12/2002	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1	6,127	114.8100	6,774	5,900	6,471		74			8.000	5.237	MON	39	462	08/08/2001	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801			2	1	1,868	102.0680	1,836	1,799	1,820		(19)			7.000	4.134	MON	11	110	04/12/2002	03/01/2016
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	1,860	102.0450	1,859	1,822	1,832		(8)			6.500	5.246	MON	10	103	12/06/2001	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870			2	1	1,954	101.9260	1,951	1,914	1,926		(9)			6.500	5.151	MON	10	112	12/06/2001	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1	262	116.8380	297	255	277		2			7.500	5.084	MON	2	19	07/30/2001	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1	4,011	120.6590	4,661	3,863	4,259		15			8.000	4.962	MON	26	305	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1	981	118.0920	1,118	946	1,058		11			8.000	4.691	MON	6	75	07/06/2001	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962			2	1	279	102.2100	279	273	275		(1)			6.500	5.227	MON	1	16	12/06/2001	05/01/2016
31384W-QM-5	FED NATL MTG ASSOC #536060			2	1	1,437	100.2650	1,410	1,406	1,410		(4)			7.000	6.296	MON	8	83	07/17/2001	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1	1,576	115.7160	1,756	1,517	1,703		19			8.000	4.612	MON	10	121	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1	9,255	110.3580	9,644	8,739	9,923		148			8.500	4.928	MON	62	741	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1	4,312	117.7120	4,888	4,153	4,815		71			8.000	3.772	MON	28	331	08/08/2001	04/01/2030
31384W-4F-4	FED NATL MTG ASSOC #536422			2	1	885	100.2890	879	876	877		(1)			8.000	7.658	MON	6	45	06/29/2000	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794			2	1	549	100.1900	529	528	531		(5)			7.000	3.324	MON	3	26	04/12/2002	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153			2	1	4,543	106.9710	4,680	4,375	4,936		63			8.000	4.580	MON	29	349	08/08/2001	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321			2	1	360	100.2570	357	357	357		(1)			8.000	7.575	MON	2	25	06/29/2000	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324			2	1	5,570	107.1270	5,746	5,363	6,118		80			8.000	4.209	MON	36	428	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673			2	1	5,010	102.8810	4,752	4,619	5,298		85			7.500	3.587	MON	29	345	02/07/2002	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735			2	1	1,535	103.5180	1,546	1,494	1,660		13			7.500	4.417	MON	9	111	07/30/2001	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875			2	1	198	100.5170	197	196	196					8.000	7.472	MON	1	13	06/29/2000	06/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280			2	1	222	100.5200	221	220	220					8.000	7.546	MON	1	15	06/29/2000	05/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1	2,671	108.6860	2,795	2,572	2,927		58			8.000	4.240	MON	17	205	08/08/2001	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880			2	1	922	100.2570	915	913	914		(1)			8.000	7.701	MON	6	62	06/29/2000	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927			2	1	28	100.4130	28	28	28					8.000	7.608	MON		2	06/29/2000	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198			2	1	160	100.2890	159	158	158					8.000	7.540	MON	1	6	06/29/2000	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004			2	1	628	101.5130	614	605	653		3			8.000	5.281	MON	4	48	08/08/2001	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220			2	1	3,841	103.3530	3,861	3,736	4,186		34			7.500	4.218	MON	23	280	07/30/2001	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305			2	1	503	100.1900	492	491	492		(3)			7.000	5.682	MON	3	28	08/02/2001	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	2,051	107.8560	2,131	1,976	2,234		25			8.000	4.300	MON	13	158	08/08/2001	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211			2	1	171	106.0620	174	164	188		3			8.000	4.153	MON	1	13	08/08/2001	06/01/2030
31385E-AP-4	FED NATL MTG ASSOC #541914			2	1	528	100.6940	527	524	524		(1)			8.000	7.585	MON	3	35	06/29/2000	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949			2	1	18,993	106.3610	18,880	17,750	19,461		125			7.500	4.826	MON	111	1,328	02/07/2002	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077			2	1	5,139	103.6400	5,129	4,949	5,567		69			8.000	4.652	MON	33	395	08/08/2001	07/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1	2,129	103.9050	2,130	2,050	2,337		32			8.000	4.315	MON	14	163	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580			2	1	4,534	105.5000	4,606	4,366	4,703		13			8.000	4.938	MON	29	345	08/08/2001	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888			2	1	4,064	107.6270	4,213	3,915	4,563		60			8.000	3.371	MON	26	301	08/08/2001	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1	2,215	100.8950	2,111	2,092	2,476		48			8.500	3.653	MON	15	178	10/02/2001	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1	3,733	116.2690	4,181	3,596	3,949		38			8.000	5.295	MON	24	287	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1	75	103.7030	76	73	81		1			8.000	5.037	MON		6	07/06/2001	09/01/2030
31385H-PJ-5	FED NATL MTG ASSOC #545025			2	1	2,657	102.3380	2,664	2,603	2,620		(10)			6.500	5.273	MON	14	153	12/06/2001	06/01/2016
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1	15,283	115.1420	17,116	14,865	16,204		197			7.500	5.061	MON	93	1,092	07/30/2001	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149			2	1	4,207	102.5290	4,140	4,038	4,077		(25)			6.000	4.257	MON	20	222	09/24/2003	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154			2	1	1,065	102.7400	1,053	1,025	1,038		(8)			7.000	4.585	MON	6	65	04/12/2002	08/01/2016
31385H-VT-6	FED NATL MTG ASSOC #545226			2	1	156	102.4180	154	151	152		(1)			7.000	4.572	MON	1	9	04/12/2002	09/01/2016
31385H-YA-4	FED NATL MTG ASSOC #545305			2	1	1,489	102.9640	1,474	1,432	1,447		(9)			6.000	4.268	MON	7	78	09/11/2003	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369			2	1	519	101.8910	509	500	505		(5)			7.000	4.252	MON	3	31	04/12/2002	09/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	1,655	103.7190	1,650	1,591	1,612		(9)			6.000	4.367	MON	8	89	09/11/2003	05/01/2017
31385J-JK-5	FED NATL MTG ASSOC #545766			2	1	19,917	104.2460	19,961	19,148	19,426		(103)			6.000	4.368	MON	96	1,084	09/11/2003	07/01/2017
31385J-VG-0	FED NATL MTG ASSOC #546115			2	1	268	100.6930	268	266	266		(1)			8.000	7.380	MON	2	16	06/29/2000	07/01/2015
31385K-K5-3	FED NATL MTG ASSOC #546716			2	1	822	108.7180	861	792	900		11			8.000	4.279	MON	5	63	08/08/2001	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	952	100.7890	939	931	937		(6)			7.000	5.300	MON	5	57	07/17/2001	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1	4,395	108.6340	4,599	4,233	4,694		43			8.000	4.938	MON	28	337	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	394	109.2610	416	381	423		5			8.000	5.004	MON	3	30	07/06/2001	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644			2	1	3,303	104.3230	3,319	3,181	3,396		31			8.000	6.113	MON	21	252	08/08/2001	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853			2	1	385	100.6400	379	377	378		(2)			7.000	5.588	MON	2	18	07/17/2001	08/01/2015

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
31385P-AC-8	FED NATL MTG ASSOC #548203			2	1	364	100.7770	358	355	357		(2)			7.000	4.992	MON	2	19	08/02/2001	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208			2	1	2,576	100.2600	2,518	2,512	2,522		(13)			7.000	5.910	MON	15	147	08/02/2001	04/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1	19,155	112.9600	15,766	13,957	15,341		102			7.500	4.671	MON	87	1,040	02/07/2002	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148			2	1	276	100.2380	271	270	271		(2)			7.000	5.097	MON	2	16	07/17/2001	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1	11,692	100.3740	11,605	11,562	11,850		10			8.000	7.027	MON	77	920	11/07/2000	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835			2	1	16,271	100.6530	15,767	15,664	16,893		95			7.500	5.284	MON	98	1,172	01/11/2002	11/01/2030
31385W-TM-1	FED NATL MTG ASSOC #555056			2	1	431	103.8530	256	246	248		(1)			6.000	5.248	MON	1	14	07/14/2006	11/01/2017
31385W-XY-0	FED NATL MTG ASSOC #555195			2	1	68,877	104.2670	68,936	66,114	67,100		(343)			6.000	4.377	MON	331	3,775	09/24/2003	11/01/2017
31385X-5Y-9	FED NATL MTG ASSOC #556263			2	1	19	100.8920	19	19	19					7.000	5.634	MON		1	07/17/2001	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245			2	1	7,161	114.6350	7,906	6,896	7,526		43			8.000	5.272	MON	46	528	08/08/2001	08/01/2030
31386A-DZ-6	FED NATL MTG ASSOC #557320			2	1	53	100.2690	52	52	52					7.000	5.571	MON		3	07/17/2001	01/01/2016
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1	812	116.9210	884	756	828		5			7.500	4.838	MON	5	57	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1	1,481	103.3400	1,477	1,429	1,530		10			8.000	5.958	MON	10	114	07/06/2001	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996			2	1	3,353	101.3100	3,369	3,326	3,328		(4)			7.500	7.218	MON	21	203	10/13/2000	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471			2	1	3,458	101.4420	3,378	3,330	3,357		(34)			7.000	4.317	MON	19	205	04/12/2002	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	452	100.9310	456	452	454		(3)			7.500	5.855	MON	3	31	01/05/2001	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	1,037	100.2850	1,027	1,024	1,028		(5)			7.500	6.242	MON	6	58	01/05/2001	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645			2	1	654	101.8440	642	630	637		(7)			7.000	4.389	MON	4	39	04/12/2002	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861			2	1	526	100.2910	527	526	530		(4)			7.500	5.630	MON	3	37	01/05/2001	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	173	100.9500	171	170	171		(1)			7.000	5.473	MON	1	11	07/17/2001	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1	6,120	116.3910	6,602	5,672	6,406		54			7.500	3.939	MON	35	424	02/07/2002	12/01/2030
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	23,100	114.7410	25,027	21,812	24,623		205			8.500	4.458	MON	155	1,837	10/02/2001	12/01/2030
31386F-M3-6	FED NATL MTG ASSOC #562078			2	1	3,166	103.1250	3,058	2,966	3,272		24			7.500	4.661	MON	19	222	02/07/2002	12/01/2030
31386F-VF-9	FED NATL MTG ASSOC #562314			2	1	2,006	102.0680	1,972	1,932	1,953		(19)			7.000	4.397	MON	11	120	04/12/2002	01/01/2016
31386G-K3-6	FED NATL MTG ASSOC #562914			2	1	110	101.0040	110	109	109					6.500	6.094	MON	1	6	06/15/2001	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347			2	1	968	100.8620	955	947	951		(4)			7.000	5.709	MON	6	53	07/17/2001	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845			2	1	1,299	100.9600	1,278	1,266	1,275		(7)			7.000	5.318	MON	7	76	08/02/2001	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1	7,243	102.8350	7,171	6,973	7,939		88			7.500	3.808	MON	44	401	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1	648	109.3810	669	612	728		15			8.500	3.712	MON	4	52	10/02/2001	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1	19,561	105.8180	19,345	18,281	20,114		270			7.500	4.885	MON	114	1,368	02/07/2002	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699			2	1	563	100.9440	547	542	548		(7)			7.000	3.939	MON	3	34	04/12/2002	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	17	100.2690	16	16	16					7.000	5.467	MON		1	07/17/2001	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744			2	1	72,247	102.8400	23,807	23,150	25,299		216			7.500	4.945	MON	145	1,458	02/07/2002	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928			2	1	484	100.9480	470	466	471		(5)			7.000	4.224	MON	3	27	04/12/2002	01/01/2016
31386M-SP-6	FED NATL MTG ASSOC #567626			2	1	1,107	103.5870	1,060	1,023	1,170		19			7.500	3.582	MON	6	77	02/07/2002	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894			2	1	593	100.7660	576	571	579		(9)			7.000	3.173	MON	3	37	04/12/2002	01/01/2016
31386N-LR-7	FED NATL MTG ASSOC #568336			2	1	546	100.3430	528	527	541		(14)			8.000	4.527	MON	4	39	07/06/2001	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520			2	1	490	100.9030	483	479	482		(3)			7.000	5.607	MON	3	30	07/17/2001	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618			2	1	107	100.2600	105	104	105		(1)			7.000	5.123	MON	1	7	08/02/2001	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1	7,609	104.3780	7,645	7,325	8,048		55			7.500	4.771	MON	46	548	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1	23,500	112.5910	25,479	22,630	23,706		67			8.000	6.235	MON	151	1,763	08/08/2001	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	680	100.2160	655	654	664		(6)			6.000	3.455	MON	3	37	09/11/2003	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313			2	1	11,902	100.8270	11,698	11,602	11,706		(58)			7.000	5.543	MON	68	773	08/02/2001	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899			2	1	8,083	100.6610	7,836	7,784	8,107		(84)			8.000	5.833	MON	52	617	08/08/2001	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	364	100.8560	358	355	358		(4)			7.000	4.753	MON	2	22	08/02/2001	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490			2	1	48	100.1620	46	46	46					7.000	5.686	MON		2	04/12/2002	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655			2	1	1,207	100.8240	1,174	1,165	1,177		(11)			7.000	4.624	MON	7	76	04/12/2002	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014			2	1	3,050	100.2730	2,945	2,937	2,956		(15)			7.000	5.658	MON	17	192	04/12/2002	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1	2,243	115.2470	2,073	1,798	2,014		17			7.500	4.237	MON	11	133	02/07/2002	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520			2	1	464	100.2330	456	455	457		(2)			6.500	5.376	MON	2	24	12/06/2001	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557			2	1	1,902	100.2790	1,860	1,854	1,868		(9)			7.000	5.679	MON	11	112	08/02/2001	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870			2	1	7,230	113.2190	7,953	7,025	7,232		(58)			6.000	4.103	MON	35	414	09/26/2003	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882			2	1	351	100.6380	346	343	345		(2)			6.500	5.223	MON	2	18	12/06/2001	04/01/2016
31386T-P8-2	FED NATL MTG ASSOC #572947			2	1	2,498	100.8330	2,467	2,447	2,464		(12)			6.500	5.160	MON	13	132	12/06/2001	04/01/2016
31386U-ZX-3	FED NATL MTG ASSOC #574158			2	1	639	100.2470	617	616	618		(5)			7.000	5.257	MON	4	26	04/12/2002	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902			2	1	2,778	101.4740	2,706	2,667	2,682		(18)			6.000	4.380	MON	13	139	09/24/2003	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	1,420	101.0700	1,382	1,367	1,379		(8)			7.000	5.317	MON	8	89	04/12/2002	03/01/2016

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 (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
31386W-FF-0	FED NATL MTG ASSOC #575366			2	1	2,079	101.9960	2,036	1,996	2,013		(9)			6.000	4.359	MON	10	108	09/24/2003	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113			2	1	823	100.8840	778	771	856		13			7.500	4.683	MON	5	58	02/07/2002	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116			2	1	213	102.3750	214	209	210		(1)			6.500	5.512	MON	1	12	12/06/2001	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161			2	1	1,273	102.0770	1,273	1,247	1,255		(5)			6.500	5.289	MON	7	73	12/06/2001	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1	4,810	110.8790	3,631	3,275	3,601		27			7.500	4.732	MON	20	237	02/07/2002	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1	21,848	101.6000	21,140	20,808	23,240		204			8.000	4.628	MON	139	1,659	10/16/2001	03/01/2031
31387B-S7-9	FED NATL MTG ASSOC #579342			2	1	236	100.7950	233	231	233		(1)			6.500	5.459	MON	1	15	12/06/2001	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375			2	1	851	100.2790	835	833	838		(2)			7.000	5.921	MON	5	54	07/17/2001	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828			2	1	156	100.2790	151	151	152		(1)			7.000	4.861	MON	1	10	04/12/2002	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044			2	1	739	102.4730	729	711	718		(5)			6.000	4.155	MON	4	39	09/11/2003	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158			2	1	3,679	102.8990	3,702	3,598	3,624		(15)			7.000	5.867	MON	21	241	07/17/2001	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167			2	1	190	102.5540	191	186	187		(1)			6.500	5.244	MON	1	10	12/06/2001	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177			2	1	1,032	102.8580	1,021	992	1,004		(6)			6.000	4.142	MON	5	55	09/11/2003	10/01/2016
31387D-JH-3	FED NATL MTG ASSOC #580864			2	1	2,671	100.2730	2,579	2,572	2,599		(19)			7.000	4.828	MON	15	162	04/12/2002	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912			2	1	123	101.1190	122	121	121					6.500	5.380	MON	1	7	12/06/2001	05/01/2016
31387D-SW-0	FED NATL MTG ASSOC #581133			2	1	12,933	100.9790	12,577	12,455	12,575		(71)			7.000	5.351	MON	73	806	04/12/2002	05/01/2016
31387E-E2-9	FED NATL MTG ASSOC #581653			2	1	4,274	101.0650	4,231	4,187	4,207		(12)			6.500	5.627	MON	23	253	12/06/2001	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896			2	1	569	101.0580	562	557	560		(2)			7.000	5.957	MON	3	34	07/17/2001	07/01/2016
31387F-N2-6	FED NATL MTG ASSOC #582809			2	1	1,635	103.9430	1,605	1,544	1,868		48			8.500	3.260	MON	11	131	10/02/2001	04/01/2031
31387J-QM-1	FED NATL MTG ASSOC #585560			2	1	328	100.2450	322	321	322		(1)			6.500	5.703	MON	2	20	12/06/2001	06/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269			2	1	100	100.6980	99	98	99					6.500	5.329	MON	1	6	12/06/2001	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418			2	1	246	100.8390	239	237	239		(2)			7.000	5.048	MON	1	13	04/12/2002	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468			2	1	120	100.9610	117	116	118		(1)			7.000	4.390	MON	1	8	04/12/2002	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568			2	1	2,048	100.7980	2,019	2,003	2,010		(7)			7.000	6.056	MON	12	114	07/17/2001	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054			2	1	6,308	100.2470	6,252	6,237	6,248		(7)			6.500	6.201	MON	34	384	06/15/2001	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072			2	1	7,593	102.5220	7,626	7,438	7,480		(25)			6.500	5.536	MON	40	446	12/06/2001	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120			2	1	1,532	102.6700	1,541	1,501	1,510		(5)			6.500	5.559	MON	8	89	12/06/2001	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084			2	1	4,473	101.1330	4,409	4,360	4,400		(26)			7.000	5.417	MON	25	290	08/02/2001	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387			2	1	3,896	102.6460	3,839	3,740	3,780		(21)			6.000	4.361	MON	19	209	09/24/2003	09/01/2016
31387R-AU-2	FED NATL MTG ASSOC #591419			2	1	23,910	102.6630	24,047	23,423	23,575		(91)			6.500	5.454	MON	127	1,448	12/06/2001	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460			2	1	555	102.6820	559	544	547		(2)			6.500	5.506	MON	3	33	12/06/2001	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251			2	1	13,154	114.9290	12,917	11,239	12,037		114			7.500	5.627	MON	70	841	02/07/2002	09/01/2031
31387S-5G-7	FED NATL MTG ASSOC #593147			2	1	3,593	102.8110	3,619	3,520	3,549		(15)			6.500	5.244	MON	19	215	12/06/2001	08/01/2016
31387S-SH-5	FED NATL MTG ASSOC #593148			2	1	6,855	103.0750	6,888	6,682	6,720		(21)			7.000	6.075	MON	39	441	08/02/2001	08/01/2016
31387U-SL-6	FED NATL MTG ASSOC #594623			2	1	9,758	100.7760	9,634	9,560	9,602		(26)			6.500	5.585	MON	52	553	12/06/2001	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1	18,062	111.5300	19,021	17,055	20,288		458			8.500	3.602	MON	121	1,446	10/02/2001	06/01/2031
31387V-YQ-6	FED NATL MTG ASSOC #595719			2	1	7,787	102.3480	7,808	7,628	7,680		(27)			6.500	5.511	MON	41	474	12/06/2001	08/01/2016
31387W-QG-5	FED NATL MTG ASSOC #596355			2	1	4,190	102.5230	4,209	4,105	4,131		(13)			6.500	5.412	MON	22	246	12/06/2001	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356			2	1	4,849	102.6720	4,877	4,750	4,778		(15)			6.500	5.492	MON	26	280	12/06/2001	07/01/2016
31387W-ZK-6	FED NATL MTG ASSOC #596646			2	1	747	100.2470	733	731	737		(4)			6.500	5.097	MON	4	45	12/06/2001	08/01/2016
31387X-JP-1	FED NATL MTG ASSOC #597070			2	1	315	102.4240	316	308	311		(1)			6.500	5.382	MON	2	19	12/06/2001	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	3,185	109.6590	3,398	3,098	3,309		28			7.500	5.609	MON	19	215	07/30/2001	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249			2	1	162	102.6760	163	158	160		(1)			6.500	4.954	MON	1	9	12/06/2001	07/01/2016
31388A-W2-6	FED NATL MTG ASSOC #599265			2	1	1,179	100.2490	1,157	1,155	1,162		(5)			6.500	5.427	MON	6	71	12/06/2001	08/01/2016
31388B-Q2-1	FED NATL MTG ASSOC #599973			2	1	3,455	100.2510	3,394	3,385	3,405		(11)			6.500	5.600	MON	18	210	12/06/2001	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203			2	1	1,852	108.8560	1,904	1,749	2,060		46			8.500	3.950	MON	12	148	10/02/2001	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259			2	1	5,666	102.3330	5,566	5,439	5,493		(26)			6.000	4.337	MON	27	294	09/24/2003	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260			2	1	5,141	102.6640	5,171	5,036	5,074		(24)			6.500	5.299	MON	27	291	12/06/2001	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295			2	1	4,439	104.5600	4,515	4,318	4,675		31			7.500	4.724	MON	27	322	07/30/2001	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410			2	1	157	100.2540	154	154	155					6.500	5.466	MON	1	9	12/06/2001	10/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018			2	1	5,896	102.4120	5,905	5,766	5,802		(23)			7.000	6.003	MON	34	363	07/17/2001	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1	4,033	116.1160	4,510	3,884	4,293		53			8.000	5.087	MON	26	308	08/08/2001	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043			2	1	3,837	102.8130	3,864	3,759	3,786		(10)			6.500	5.390	MON	20	227	12/06/2001	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383			2	1	5,243	102.5240	5,266	5,137	5,168		(17)			6.500	5.475	MON	28	310	12/06/2001	08/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867			2	1	4,743	100.2490	4,658	4,647	4,687		(24)			6.500	5.107	MON	25	287	12/06/2001	10/01/2016
31388J-XL-4	FED NATL MTG ASSOC #606483			2	1	35	100.2490	35	35	35					6.500	5.219	MON		2	12/06/2001	09/01/2016
31388K-K6-8	FED NATL MTG ASSOC #607017			2	1	952	102.5410	956	932	939		(4)			6.500	5.438	MON	5	55	12/06/2001	10/01/2016

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 (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
31388K-7A-4	FED NATL MTG ASSOC #607589			2	1	643	102.7420	647	629	634		(2)			6.500	5.434	MON	3	39	12/06/2001	11/01/2016
31388M-JQ-2	FED NATL MTG ASSOC #608771			2	1	11,204	102.6660	11,322	11,028	11,058		(15)			6.500	6.061	MON	60	655	08/14/2001	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042			2	1	909	101.0530	900	890	898		(4)			6.500	5.207	MON	5	37	12/06/2001	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077			2	1	555	102.8190	559	543	547		(2)			6.500	5.430	MON	3	33	12/06/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	38,624	105.2780	38,395	36,470	41,760		658			8.500	4.690	MON	258	3,094	10/02/2001	07/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570			2	1	7,007	100.8380	6,922	6,864	6,911		(26)			6.500	5.446	MON	37	425	12/06/2001	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613			2	1	3,592	102.9520	3,623	3,519	3,542		(11)			6.500	5.558	MON	19	214	12/06/2001	11/01/2016
31388Q-W8-8	FED NATL MTG ASSOC #611871			2	1	6,756	100.2540	6,635	6,618	6,679		(33)			6.500	5.220	MON	36	413	12/06/2001	11/01/2016
31388S-2G-9	FED NATL MTG ASSOC #613775			2	1	366	100.9100	355	352	358		(3)			6.000	3.915	MON	2	41	09/11/2003	11/01/2016
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	7,681	103.9540	7,539	7,252	8,335		150			8.500	4.513	MON	51	615	10/02/2001	07/01/2031
31388U-PK-0	FED NATL MTG ASSOC #615226			2	1	407	103.1060	412	399	402		(2)			6.500	5.314	MON	2	25	12/06/2001	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077			2	1	16,279	103.1780	16,454	15,947	16,056		(47)			6.500	5.590	MON	86	963	12/06/2001	11/01/2016
31388X-AD-6	FED NATL MTG ASSOC #617504			2	1	5,049	103.2800	5,013	4,854	4,915		(24)			6.000	4.461	MON	24	270	09/11/2003	01/01/2017
31388X-UC-6	FED NATL MTG ASSOC #618079			2	1	9,237	103.1880	9,338	9,049	9,115		(25)			6.500	5.572	MON	49	533	12/06/2001	12/01/2016
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1	303,754	113.7510	345,523	303,754	303,754					6.000	6.000	MON	1,519	18,174	01/18/2002	10/01/2031
31389E-MQ-5	FED NATL MTG ASSOC #623267			2	1	14,518	113.2190	3,251	2,872	2,893		(34)			6.000	4.648	MON	14	143	01/08/2003	06/01/2021
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1	11,800	115.0810	12,733	11,064	12,201		201			7.500	4.971	MON	69	828	02/07/2002	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941			2	1	1,588	103.4590	908	878	886		(3)			6.000	4.924	MON	4	50	07/14/2006	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987			2	1	1,029	103.0310	1,036	1,005	1,012		(3)			6.500	5.572	MON	5	55	01/22/2002	01/01/2017
31389L-3R-8	FED NATL MTG ASSOC #629108			2	1	2,212	104.1920	2,216	2,126	2,158		(11)			6.000	4.282	MON	11	119	09/11/2003	04/01/2017
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	1,233	101.9250	1,179	1,157	1,256		16			7.500	5.304	MON	7	86	02/07/2002	03/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863			2	1	2,937	103.9000	2,934	2,823	2,870		(16)			6.000	4.220	MON	14	162	09/11/2003	04/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1	164,343	113.2870	186,180	164,343	164,343					6.000	6.000	MON	822	9,141	02/20/2002	12/01/2031
31389V-RL-3	FED NATL MTG ASSOC #636891			2	1	77,325	103.6540	74,387	71,764	76,658		751			7.500	5.645	MON	449	5,367	02/07/2002	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302			2	1	15,774	102.9750	15,032	14,598	15,598		149			7.500	5.577	MON	91	1,091	02/07/2002	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1	90,528	109.4510	91,914	83,978	89,821		846			7.500	5.663	MON	525	6,280	02/07/2002	03/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032			2	1	6,086	104.5930	6,120	5,851	5,937		(23)			6.000	4.693	MON	29	336	09/11/2003	01/01/2018
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1	6,580	115.0530	7,108	6,178	6,735		101			7.500	5.270	MON	39	462	02/07/2002	04/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837			2	1	6,981	104.0380	6,972	6,701	6,794		(40)			6.000	4.315	MON	34	372	09/24/2003	05/01/2017
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1	60,521	107.1720	61,408	57,298	61,025		640			7.500	5.794	MON	358	4,148	08/06/2002	07/01/2032
31391H-EQ-3	FED NATL MTG ASSOC #667143			2	1	472,965	105.6310	288,401	273,026	274,975		(502)			5.500	4.791	MON	1,251	14,191	04/14/2005	10/01/2017
31391M-GG-2	FED NATL MTG ASSOC #670799			23	1	236,252	103.6380	240,755	232,304	237,238		(76)			2.400	1.783	MON	465	5,547	10/09/2002	11/01/2032
31391P-2L-9	FED NATL MTG ASSOC #673179			2	1	144,479	103.8680	143,885	138,526	140,109		(660)			6.000	4.775	MON	693	7,566	09/24/2003	02/01/2018
31391V-HB-2	FED NATL MTG ASSOC #678026			2	1	2,986	103.9230	2,983	2,870	2,902		(13)			6.000	4.749	MON	14	164	09/11/2003	09/01/2017
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1	179,036	113.8820	195,843	171,969	185,300		2,415			6.500	4.646	MON	932	10,870	10/23/2003	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1	1,778,802	111.4330	1,982,170	1,778,802	1,778,802					5.000	5.000	MON	7,412	87,844	01/10/2005	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1	813,741	110.9620	902,942	813,741	813,741					5.000	5.000	MON	3,391	40,493	01/10/2005	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1	451,523	110.6930	499,802	451,523	451,523					5.000	5.000	MON	1,881	22,516	01/10/2005	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1	1,063,115	111.0900	1,181,018	1,063,115	1,063,115					5.000	5.000	MON	4,430	53,009	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1	1,365,483	111.0280	1,516,074	1,365,483	1,365,483					5.000	5.000	MON	5,690	67,779	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1	442,098	111.1520	491,400	442,098	442,098					5.000	5.000	MON	1,842	21,961	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	29,208	110.6540	33,139	29,948	29,234		(140)			5.000	5.630	MON	125	1,494	10/03/2005	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1	2,051,132	111.0190	2,277,148	2,051,132	2,051,132					5.000	5.000	MON	8,546	101,911	04/10/2006	02/01/2036
31410C-RK-0	FED NATL MTG ASSOC #885290			2	1	16,745	107.6730	12,592	11,695	11,917		(2)			6.000	5.058	MON	58	683	07/14/2006	06/01/2021
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1	1,561,787	108.5050	1,621,636	1,494,533	1,557,014		(1,866)			5.000	3.069	MON	6,227	71,962	08/28/2009	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1	495,782	110.4220	547,454	495,782	495,782					5.000	5.000	MON	2,066	23,476	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1	388,525	110.4220	429,015	388,525	388,525					5.000	5.000	MON	1,619	19,387	04/10/2006	03/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338			2	1	251,271	110.4030	277,412	251,271	251,271					5.000	5.000	MON	1,047	12,232	01/10/2005	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1	895,805	110.4800	989,689	895,805	895,805					5.000	5.000	MON	3,733	44,053	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1	37,046	111.0270	42,276	38,077	37,056		(142)			5.000	5.738	MON	159	1,876	12/08/2006	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1	273,309	107.7390	283,839	263,450	269,439		(273)			5.000	3.975	MON	1,098	12,985	04/02/2009	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1	345,279	110.6250	381,965	345,279	345,279					5.000	5.000	MON	1,439	17,003	04/10/2006	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1	517,657	108.8710	541,128	497,038	521,104		(416)			5.500	3.285	MON	2,278	26,875	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1	742,768	108.0150	767,638	710,676	744,071		(3,667)			5.000	2.931	MON	2,961	34,201	08/28/2009	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1	988,604	107.8780	1,030,036	954,813	991,815		152			5.000	3.452	MON	3,978	45,697	03/30/2009	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1	1,007,804	107.9900	1,049,458	971,813	1,008,494		(377)			5.000	3.499	MON	4,049	47,683	03/31/2009	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1	252,284	108.7240	263,369	242,235	252,515		(184)			5.500	3.579	MON	1,110	12,954	03/30/2009	08/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1	571,076	105.4150	580,282	550,476	571,192		883			5.000	3.434	MON	2,294	26,082	04/02/2009	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302			2	1	1,909,119	108.0060	1,896,889	1,756,278	1,875,782		(6,363)			5.000	2.275	MON	7,318	91,293	10/07/2011	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1	608,562	108.8910	635,797	583,884	609,822		539			5.500	3.633	MON	2,676	30,724	03/31/2009	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1	244,548	107.9570	254,983	236,189	245,650		(93)			5.000	3.389	MON	984	11,562	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1	55,172	110.4330	59,742	54,098	55,712		245			5.000	4.259	MON	225	2,700	02/23/2009	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	345,509	107.7780	359,288	333,361	343,357		(258)			5.000	3.791	MON	1,389	16,435	04/02/2009	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1	651,562	109.9350	687,764	625,609	649,758		(1,416)			5.500	3.672	MON	2,867	33,368	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1	476,850	109.9210	502,903	457,513	478,566		(151)			5.500	3.513	MON	2,097	24,309	03/31/2009	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236			2	1	6,044,775	104.2150	6,021,099	5,777,562	6,044,185		(18,535)			3.000	1.896	MON	14,444	171,375	05/22/2012	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #A03417			2	1	7,294,147	104.2060	7,266,843	6,973,528	7,247,938		(26,384)			3.000	2.052	MON	17,434	207,287	05/24/2012	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #A03466			2	1	6,308,650	104.2140	6,285,497	6,031,349	6,295,941		(15,301)			3.000	1.950	MON	15,078	178,366	05/24/2012	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084			2	1	3,008,494	105.5120	3,009,716	2,852,498	2,997,171		(8,514)			3.500	2.525	MON	8,320	98,857	05/29/2012	06/01/2032
31393V-P9-6	FHR 2628 LE RMBS			2	1	13,979	101.9700	15,207	14,913	14,677		66			3.250	5.222	MON	40	442	12/30/2003	06/15/2033
31394T-TV-7	FHR 2764 JA RMBS			2	1	1,798,838	102.2890	1,940,693	1,897,259	1,875,333		12,041			4.500	5.684	MON	7,115	80,194	12/21/2006	03/15/2019
3137AB-BT-7	FHR 3864 AJ RMBS			2	1	1,919,553	103.7530	1,889,609	1,821,257	1,885,292		(10,683)			3.500	2.009	MON	5,312	65,480	10/07/2011	06/15/2039
31392F-ES-2	FNR 2002-71 AP RMBS			2	1	1,023,688	108.0550	1,087,456	1,006,390	1,034,243		9,626			5.000	4.196	MON	4,193	49,189	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS			2	1	2,145,244	103.9550	2,086,983	2,007,579	2,158,017		28,323			4.000	2.124	MON	6,692	82,955	10/07/2011	03/25/2041
38377W-EP-5	GNR 1175G GA RMBS			2	1	364,796	104.5450	356,885	341,370	358,423		(1,570)			4.000	1.295	MON	1,138	14,294	10/07/2011	05/20/2040
38375D-F2-9	GNR 2008-94 JB RMBS			2	1	531,127	108.3460	514,803	475,148	547,649		4,809			5.000	1.488	MON	1,980	24,539	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS			2	1	776,416	105.5120	760,699	720,959	784,108		4,773			4.000	2.033	MON	2,403	29,703	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS			2	1	1,002,171	106.9080	996,859	932,448	1,005,802		(844)			4.250	1.808	MON	3,302	40,924	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS			2	1	4,244,558	105.3370	4,156,178	3,945,620	4,221,222		2,477			3.500	2.019	MON	11,508	141,054	10/07/2011	04/16/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						100,109,517	XXX	101,889,660	95,895,947	99,692,213		(102,024)			XXX	XXX	XXX	325,970	3,858,594	XXX	XXX
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR A			1	1FE	364,865	100.2940	351,029	350,000	350,000					5.000	4.462	MN	2,236	17,500	07/01/2003	11/15/2017
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A			1	1FE	876,360	100.2470	1,002,470	1,000,000	953,186		14,479			4.375	4.467	MN	5,590	42,984	10/28/2008	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A			1	1FE	1,190,664	105.8600	1,254,441	1,185,000	1,186,243		(622)			4.700	4.642	MN	7,117	54,168	08/08/2006	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A				1FE	2,019,496	108.4460	2,223,143	2,050,000	2,039,892		3,209			4.625	4.656	MN	12,115	94,813	08/14/2007	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A			1	1FE	1,817,666	107.3420	1,996,561	1,860,000	1,842,750		3,956			4.625	4.753	MN	10,992	86,025	08/14/2007	11/15/2018
57563R-LD-9	MASSACHUSETTS EDL FING AUTH ED				1FE	561,250	111.5020	557,510	500,000	555,672		(5,578)			5.000	2.631	JJ	13,472		05/09/2014	01/01/2020
57563R-LN-7	MASSACHUSETTS EDL FING AUTH ED				1FE	1,684,605	110.9090	1,663,635	1,500,000	1,663,616		(20,989)			5.000	2.160	JJ	40,417		05/09/2014	01/01/2019
649883-ZP-3	NEW YORK ST MTG AGY HOMEOWNER ABS				1FE	1,503,750	99.9990	1,499,985	1,500,000	1,503,442		(308)			1.700	1.637	AO	6,375	13,033	08/21/2014	10/01/2018
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE				1FE	2,876,478	110.0000	3,134,380	2,849,437	2,859,268		(1,527)			5.131	5.010	JJ	67,417	137,699	11/05/2003	01/15/2021
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS			3	1FE	6,477,322	93.5950	6,504,853	6,950,000	6,504,853		16,104	16,104		0.115	0.387	4WK	178	51,215	12/04/2008	06/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						19,372,456	XXX	20,188,007	19,744,437	19,458,921		8,723	16,104		XXX	XXX	XXX	165,908	497,437	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,342,897,524	XXX	2,348,146,417	2,187,201,045	2,278,690,601	(1,526,531)	(28,698,395)	3,499,068		XXX	XXX	XXX	32,323,632	87,278,200	XXX	XXX
00037B-AA-0	ABB FINANCE USA INC		R		1FE	14,895,000	100.3300	15,049,425	15,000,000	14,949,447		20,863			1.625	1.772	MN	35,885	243,750	05/03/2012	05/08/2017
002824-AU-4	ABBOTT LABORATORIES				1FE	20,042,656	112.0910	20,479,044	18,270,000	19,273,120		(214,156)			5.125	3.716	AO	234,084	936,338	03/17/2011	04/01/2019
002824-AW-0	ABBOTT LABORATORIES				1FE	5,042,550	108.3780	5,418,890	5,000,000	5,026,582		(4,322)			4.125	4.014	MN	19,479	206,250	01/31/2011	05/27/2020
00287Y-AJ-8	ABBVIE INC				2FE	74,866,095	100.2170	75,162,975	75,000,000	74,908,833		30,941			1.750	1.794	MN	200,521	1,312,500	08/12/2013	11/06/2017
024747-AC-1	ABC SUPPLY CO INC			1	4FE	5,667,250	100.5000	5,753,625	5,725,000	5,669,610	2,820	5,360			5.625	7.549	AO	67,984	322,031	10/23/2013	04/15/2021
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN			2	4FE	19,842,530	96.7190	19,102,003	19,750,000	19,102,003	(652,910)	(15,232)			3.500	3.585	JAJO	132,402	578,175	01/15/2014	04/16/2020
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN			2	4Z	14,738,063	102.0000	15,261,750	14,962,500	14,742,815		4,752			7.931	4.333	MJSD	157,367		11/14/2014	11/25/2019
00440E-AN-7	ACE INA HOLDINGS				1FE	12,100,656	101.5580	12,562,663	12,370,000	12,316,596		58,017			2.600	3.093	MN	33,949	321,620	03/01/2011	11/23/2015
00485G-AB-4	ACOSTA HOLDCO INITIAL TL			2	4FE	6,486,250	99.8570	6,490,705	6,500,000	6,476,056	(10,627)	434			5.000	5.143	MJSD	13,125	48,021	11/07/2014	09/26/2021
00507U-AD-3	ACTAVIS FUNDING SCS		E		2FE	6,038,976	98.2950	5,956,659	6,060,000	6,039,541		565			2.450	2.530	JD	6,599	72,585	11/14/2014	06/15/2019
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	12,323,875	105.0000	12,862,500	12,250,000	12,309,963		(10,910)			5.625	6.671	MS	202,891	792,656	09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD INC			1	3FE	590,000	107.7500	635,725	590,000	590,000					6.125	6.636	MS	10,640	35,736	09/12/2013	09/15/2023
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN			2	2FE	10,152,773	99.7500	10,144,575	10,170,000	10,153,217		(260)			3.250	3.403	JAJO	918	326,289	11/01/2013	10/12/2020
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2			2	4FE	4,932,431	96.9060	4,743,593	4,895,046	4,743,593	(166,913)	(6,274)			3.750	3.813	JAJO	510	190,944	12/04/2013	10/09/2019
00101J-AE-6	ADT CORP				3FE	499,563	96.7500	483,750	500,000	483,750	(8,384)	102			2.250	2.272	JJ	5,188	11,250	05/07/2013	07/15/2017
00101J-AM-8	ADT CORP				3FE	5,703,750	101.2500	5,771,250	5,700,000	5,703,727		(23)			5.250	5.163	MS	10,806		12/05/2014	03/15/2020
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		0.0000		1						18.241	0.000				03/01/2007	02/28/2015
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	35,642	96.8710	47,400	48,931	47,711		459			0.000	2.143	NA			04/18/2002	03/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	98,009	91.1450	122,638	134,552	122,638		4,210			0.000	8.182	NA			04/18/2002	03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL			2	4FE	1,925,818	98.7710	1,906,917	1,930,645	1,906,917	(19,104)	203			4.250	4.375	FMAN	14,166	12,973	09/02/2014	07/25/2021
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL			2	4FE	64,355	98.7710	63,564	64,355	63,564	(791)				4.250	4.123	FMAN	392	401	11/21/2014	07/25/2021
007643-AB-5	AERCAP AVIATION SOLUTION		F		3FE	8,495,781	105.7500	8,856,563	8,375,000	8,449,481		(28,491)			6.375	5.995	MN	45,975	533,906	06/19/2013	05/30/2017
00772B-AK-7	AERCAP IRELAND CAPITAL LTD		F		3FE	5,510,000	103.5000	5,692,500	5,500,000	5,509,691		(310)			5.000	4.972	AO	70,278		09/24/2014	10/01/2021
00772B-AE-1	AERCAP IRELAND CAPITAL LTD / AERCA		F		3FE	6,901,875	101.2500	6,834,375	6,750,000	6,834,375	(64,618)	(2,882)			4.500	4.103	MN	38,813	152,719	11/06/2014	05/15/2021
00130H-BT-1	AES CORPORATION (THE)			1	3FE	1,932,500	99.2500	1,985,000	2,000,000	1,937,057		4,557			4.875	6.333	MN	12,458	97,500	03/18/2014	05/15/2023
00817Y-AK-4	AETNA INC			1	2FE	8,940,600	100.6270	9,056,457	9,000,000	8,971,294		11,725			1.750	1.903	MN	20,125	157,500	05/01/2012	05/15/2017
00817Y-AL-2	AETNA INC			1	2FE	2,000,760	99.2200	1,984,398	2,000,000	2,000,442		(149)			1.500	1.499	MN	3,833	30,000	11/05/2012	11/15/2017
00817Y-AL-2	AETNA INC	0		1	2FE	5,005,800	99.2200	4,960,995	5,000,000	5,003,371		(1,141)			1.500	1.483	MN	9,583	75,000	11/05/2012	11/15/2017
00817Y-AN-8	AETNA INC			1	2FE	24,975,000	99.3390	24,834,850	25,000,000	24,978,882		3,882			2.200	2.232	MS	161,944	287,222	03/04/2014	03/15/2019
00817Y-AQ-1	AETNA INC			1	2FE	10,953,910	101.6440	11,180,851	11,000,000	10,954,458		548			3.500	3.557	MN	54,542		11/03/2014	11/15/2024
00828D-AN-1	AFFINION GROUP INC	LS		1	5FE	3,830,000	72.5000	2,900,000	4,000,000	2,900,000	(720,389)	20,389			7.875	10.228	JD	14,000	315,000	02/15/2011	12/15/2018
00828K-AH-8	AFFINION GROUP INC. SECOND LIEN TL			2	5FE	7,126,250	88.8750	6,221,250	7,000,000	6,221,250	(834,030)	(4,927)			8.500	8.671	JAJO	72,722	171,889	08/06/2014	10/31/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TL			2	4FE	4,709,035	93.4580	4,408,292	4,716,870	4,408,292	(301,825)	1,083			6.750	7.135	JAJO	38,914	173,311	05/20/2014	04/30/2018
001055-AH-5	AFLAC INC				1FE	9,991,100	102.8910	10,289,100	10,000,000	9,996,089		1,768			2.650	2.677	FA	100,111	265,000	02/08/2012	02/15/2017
001055-AM-4	AFLAC INC				1FE	4,994,950	101.9610	5,098,055	5,000,000	4,995,013		63			3.625	3.647	MN	27,188		11/04/2014	11/15/2024
00131L-2A-2	AIA GROUP LTD		F		1FE	7,472,550	99.5530	7,466,490	7,500,000	7,476,764		4,214			2.250	2.328	MS	51,563	84,375	03/04/2014	03/11/2019
00912X-AJ-3	AIR LEASE CORP				2	3,559,244	106.2500	3,856,875	3,630,000	3,572,837		9,371			4.750	5.114	MS	57,475	172,425	07/24/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	3,032,580	108.9840	3,269,505	3,000,000	3,019,107		(3,657)			4.375	4.222	FA	47,396	131,250	01/31/2011	08/21/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	18,945,290	101.6310	19,309,928	19,000,000	18,982,030		11,019			2.000	2.061	FA	157,278	380,000	08/05/2011	08/02/2016
00928Q-AF-8	AIRCASTLE LTD		E		3FE	8,882,000	106.7500	7,419,125	6,950,000	7,419,125	(95,318)	(232,486)			6.750	3.043	AO	99,038	529,875	01/15/2014	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		E		3FE	2,025,000	110.7500	2,215,000	2,000,000	2,018,101		(2,707)			7.625	7.449	AO	32,194	152,500	04/12/2012	04/15/2020
00928Q-AL-5	AIRCASTLE LTD		E		3FE	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					4.625	4.625	JD	4,111	95,069	12/02/2013	12/15/2018
00928Q-AM-3	AIRCASTLE LTD		E		3FE	7,500,000	100.0000	3,500,000	3,500,000	3,500,000					5.125	5.125	MS	52,816	84,207	03/12/2014	03/15/2021
009363-AJ-1	AIRGAS INC			1	2FE	4,742,828	101.5930	4,825,687	4,750,000	4,748,850		1,492			3.250	3.285	AO	38,594	154,375	09/27/2010	10/01/2015
009363-AL-6	AIRGAS INC			1	2FE	14,979,000	102.2390	15,335,820	15,000,000	14,993,604		4,238			2.950	3.001	JD	19,667	442,500	05/31/2011	06/15/2016
009363-AN-2	AIRGAS INC			1	2FE	26,954,910	98.6770	26,642,817	27,000,000	26,971,420		8,843			1.650	1.687	FA	168,300	445,500	02/11/2013	02/15/2018
009363-AP-7	AIRGAS INC			1	2FE	6,183,113	98.2410	6,262,877	6,375,000	6,207,801		24,689			2.375	2.938	FA	57,198	75,703	02/27/2014	02/15/2020
012725-AB-3	ALBEMARLE CORP			1	2FE	11,985,000	100.0150	12,001,812	12,000,000	11,985,286		286			3.000	3.041	JD	37,000		11/17/2014	12/01/2019
012725-AC-1	ALBEMARLE CORP			1	2FE	11,958,960	101.6010	12,192,072	12,000,000	11,959,302		342			4.150	4.204	JD	51,183		11/17/2014	12/01/2024
012725-AD-9	ALBEMARLE CORP			1	2FE	3,489,675	107.6050	3,766,168	3,500,000	3,489,689		14			5.450	5.477	JD	19,605		11/17/2014	12/01/2044
01609W-AB-8	ALIBABA GROUP HOLDING LTD		F	1	1FE	24,904,500	98.6520	24,662,925	25,000,000	24,906,151		1,651			2.500	2.583	MN	57,292		11/20/2014	11/28/2019
01609W-AF-9	ALIBABA GROUP HOLDING LTD		F		1FE	20,000,000	100.1970	20,039,340	20,000,000	20,000,000					0.756	0.756	FMAN	13,853		11/20/2014	11/28/2017
018490-AP-7	ALLERGAN INC				1FE	9,979,300	97.3570	9,735,710	10,000,000	9,986,588		4,064			1.350	1.395	MS	39,750	135,000	03/07/2013	03/15/2018
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	4FE	23,056,136	106.5000	23,443,845	22,013,000	22,626,552		(145,691)			6.875	6.258	MS	445,610	1,513,394	05/02/2012	09/15/2020
018804-AP-9	ALLIANT TECHSYSTEMS INC	LS		1	4FE	4,288,878	106.5000	4,392,060	4,124,000	4,214,040		(21,015)			6.875	6.508	MS	83,482	283,525	02/15/2011	09/15/2020
018804-AQ-7	ALLIANT TECHSYSTEMS INC			1	3FE	2,000,000	100.7500	2,015,000	2,000,000	2,000,000					5.250	5.250	AO	26,250	96,250	10/22/2013	10/01/2021
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3			2	3FE	15,050,260	98.7140	14,749,005	14,941,148	14,749,005	(270,482)	(17,072)			3.750	3.713	MJSD	1,556	590,811	03/17/2014	08/23/2019
471109-AB-4	ALLTRISTA CORP				3FE	6,033,400	109.5000	6,208,650	5,670,000	5,843,466		(67,410)			7.500	6.212	MN	70,875	425,250	01/20/2012	05/01/2017
02005N-AD-2	ALLY FINANCIAL INC				3FE	11,416,250	108.0000	9,180,000	8,500,000	8,905,175	(34,611)	(132,848)			6.250	4.370	JD	44,271	656,250	01/30/2014	12/01/2017
02005N-AJ-9	ALLY FINANCIAL INC				3FE	11,497,500	117.2500	12,311,250	10,500,000	11,161,026		(94,068)			7.500	6.187	MS	231,875	787,500	02/03/2011	09/15/2020
02005N-AW-0	ALLY FINANCIAL INC				3FE	15,360,500	98.5000	15,267,500	15,500,000	15,267,500	(96,115)	3,115			3.750	3.952	MN	71,042		11/12/2014	11/18/2019
02076X-AG-7	ALPHA NATURAL RESOURCES INC			1	4FE	2,000,000	63.0000	1,260,000	2,000,000	1,260,000	(740,000)				7.500	10.892	FA	92,083		05/14/2014	08/01/2020
02076X-AG-7	ALPHA NATURAL RESOURCES INC	LS		1	4FE	1,001,250	63.0000	630,000	1,000,000	630,000	(371,126)	(124)			7.500	10.822	FA	46,042		05/13/2014	08/01/2020
021441-AE-0	ALTERA CORP				2FE	4,973,450	100.6370	5,031,850	5,000,000	4,979,294		5,018			2.500	2.635	MN	15,972	129,861	10/29/2013	11/15/2018
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL		E	2	4FE		98.9250								5.000	0.000	FMAN	1,385		08/18/2014	08/01/2021
023135-AH-9	AMAZON.COM INC				2FE	29,853,900	98.9390	29,681,760	30,000,000	29,913,794		28,872			1.200	1.301	MN	32,000	360,000	11/26/2012	11/29/2017
023135-AL-0	AMAZON.COM INC			1	2FE	30,044,790	101.0160	30,410,897	30,105,000	30,045,609		819			2.600	2.644	JD	56,531		12/02/2014	12/05/2019
023135-AL-0	AMAZON.COM INC	LS		1	2FE	1,891,210	101.0160	1,914,255	1,895,000	1,891,262		52			2.600	2.644	JD	3,558		12/02/2014	12/05/2019
023135-AM-8	AMAZON.COM INC			1	2FE	46,825,160	101.3690	47,643,477	47,000,000	46,826,775		1,615			3.300	3.361	JD	112,017		12/02/2014	12/05/2021
023135-AN-6	AMAZON.COM INC			1	2FE	19,927,600	102.4520	20,490,400	20,000,000	19,928,034		434			3.800	3.845	JD	54,889		12/02/2014	12/05/2024
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS			2	3FE	6,656,370	98.1670	6,477,303	6,598,249	6,477,303	(118,713)	(7,811)			3.500	3.415	FMAN	642	228,816	11/29/2013	04/30/2020
00164V-AB-9	AMC NETWORKS INC			1	4FE	7,549,100	107.0000	7,254,600	6,780,000	7,252,308	(155,797)	(126,566)			7.750	3.960	JJ	242,291	331,700	07/02/2014	07/15/2021
00164V-AC-7	AMC NETWORKS INC			1	4FE	3,748,675	97.0000	3,652,050	3,765,000	3,652,050	64,483	1,404			4.750	5.300	JD	7,948	178,838	03/25/2013	12/15/2022
0258MO-DA-4	AMER EXPRESS CREDIT CO				1FE	22,524,000	101.5430	23,354,844	23,000,000	22,925,773		102,101			2.750	3.219	MS	186,236	632,500	04/11/2012	09/15/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV	0	F		1FE	4,967,800	110.2740	5,513,700	5,000,000	4,981,112		3,070			5.000	5.083	MS	63,194	250,000	03/23/2010	03/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	10,363,100	110.3910	11,039,100	10,000,000	10,221,510		(40,600)			5.000	4.481	AO	104,167	500,000	04/15/2011	10/16/2019
02376C-AL-9	AMERICAN AIRLINES CLASS B TERM LOAN			2	3FE	992,500	99.8390	998,390	1,000,000	992,669		169			4.250	0.000	JAJO	7,792		10/27/2014	10/10/2021
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL			2	3FE	8,823,295	98.7920	8,757,911	8,865,000	8,757,911	(71,968)	6,599			3.750	4.102	MJSD	923	335,979	12/27/2013	06/27/2019
02406P-AN-0	AMERICAN AXLE & MANUFACTURING INC			1	4FE	4,930,000	102.0000	4,998,000	4,900,000	4,922,594		(6,543)			5.125	6.945	FA	94,869	190,436	11/05/2013	02/15/2019
025537-AF-8	AMERICAN ELECTRIC POWER			1	2FE	19,976,800	100.0260	20,005,140	20,000,000	19,986,142		4,537			1.650	1.686	JD	14,667	330,000	11/28/2012	12/15/2017
025816-BH-1	AMERICAN EXPRESS CO				1FE	30,000,000	99.9970	29,999,070	30,000,000	30,000,000					0.823	0.833	FMAN	27,430	250,683	05/15/2013	05/22/2018
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	9,791,866	102.9410	10,088,228	9,800,000	9,797,080		1,639			2.800	2.818	MS	77,747	274,400	09/14/2011	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT				1FE	38,894,310	102.2650	39,883,272	39,000,000	38,951,233		21,031			2.375	2.430	MS	249,573	926,250	03/21/2012	03/24/2017
0258M0-DH-9	AMERICAN EXPRESS CREDIT				1FE	25,000,000	100.3750	25,093,625	25,000,000	25,000,000					0.743	0.722	JAJO	33,004	188,433	07/24/2013	07/29/2016
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO				1FE	30,000,000	99.8290	29,948,640	30,000,000	30,000,000					0.505	0.464	MJSD	11,359	76,308	06/02/2014	06/05/2017
02636P-AA-0	AMERICAN GILSONITE CO			1	4FE	1,349,675	98.5000	1,275,575	1,295,000	1,272,142	44,899	(15,957)			11.500	15.891	MS	49,642	298,713	12/06/2013	09/01/2017
02666Q-F4-0	AMERICAN HONDA FINANCE		R		1FE	1,995,640	100.6020	2,012,048	2,000,000	1,999,804		928			3.500	3.548	MS	20,417	70,000	03/09/2010	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE		R		1FE	15,913,561	101.4720	16,184,752	15,950,000	15,943,690		8,527			2.500	2.556	MS	110,764	398,750	03/03/2011	09/21/2015
02666Q-J6-1	AMERICAN HONDA FINANCE		R		1FE	9,999,500	102.9370	10,293,710	10,000,000	9,999,821		101			2.600	2.601	MS	72,944	260,000	09/13/2011	09/20/2016
02666Q-M2-6	AMERICAN HONDA FINANCE		R		1FE	1,998,860	99.5130	1,990,262	2,000,000	1,999,276		224			1.600	1.609	FA	12,000	32,000	02/12/2013	02/16/2018
02666Q-M5-9	AMERICAN HONDA FINANCE				1FE	15,000,000	100.1890	15,028,410	15,000,000	15,000,000					0.609	0.602	FMAN	9,140	92,506	05/22/2013	05/26/2016
02665W-AG-6	AMERICAN HONDA FINANCE CORP		R		1FE	25,000,000	99.7740	24,943,425	25,000,000	25,000,000					0.400	0.376	JAJO	21,944	25,505	07/08/2014	07/14/2017
02665W-AA-9	AMERICAN HONDA FINANCE CORPORATION		R		1FE	14,000,000	100.4370	14,061,110	14,000,000	14,000,000					0.732	0.692	JAJO	24,468	103,671	10/03/2013	10/07/2016
02665W-AC-5	AMERICAN HONDA FINANCE CORPORATION		R		1FE	23,907,360	100.6090	24,146,040	24,000,000	23,929,166		17,805			2.125	2.235	AO	114,750	510,000	10/03/2013	10/10/2018
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION		R		1FE	25,000,000	99.9370	24,984,325	25,000,000	25,000,000					0.549	0.549	MJSD	8,004		12/08/2014	12/11/2017
029912-BB-7	AMERICAN TOWER CORP				2FE	6,990,480	100.8930	7,062,503	7,000,000	6,999,512		1,909			4.625	4.604	AO	80,938	323,750	10/13/2009	04/01/2015
029912-BD-3	AMERICAN TOWER CORP				2FE	2,997,630	106.1990	3,185,961	3,000,000	2,998,894		332			4.500	4.592	JJ	62,250	135,000	12/02/2010	01/15/2018
03027X-AE-0	AMERICAN TOWER CORP				2FE	4,970,800	98.3140	4,915,700	5,000,000	4,972,259		1,459			3.450	3.603	MS	69,000		08/04/2014	09/15/2021
03027X-AC-4	AMERICAN TOWER CORPORATION				2FE	15,441,000	101.7820	15,267,285	15,000,000	15,361,353		(79,647)			3.400	2.776	FA	192,667	504,333	01/07/2014	02/15/2019
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			1	2FE	2,330,625	106.9770	2,518,227	2,354,000	2,330,715		91			5.000	5.044	MS	31,387		09/22/2014	09/01/2044
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	980,875	103.5000	983,250	950,000	975,331		(3,829)			7.000	6.832	MN	7,574	66,500	07/09/2013	05/20/2022
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	15,493,740	102.5000	15,450,850	15,074,000	15,313,685	(57,295)	(42,133)			6.500	6.181	MN	111,589	882,310	08/08/2014	05/20/2021
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	2,594,588	104.0340	3,085,645	2,966,000	2,909,397		60,458			5.650	7.963	MN	21,427	167,579	11/18/2005	11/15/2015
03076C-AE-6	AMERIPRISE FINANCIAL INC	0			1FE	4,988,050	113.1600	5,658,000	5,000,000	4,993,010		1,138			5.300	5.339	MS	78,028	265,000	03/08/2010	03/15/2020
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	12,402,578	110.5820	13,391,480	12,110,000	12,286,607		(31,721)			4.875	4.537	MN	75,435	590,363	02/03/2011	11/15/2019
031162-AV-2	AMGEN INC				2FE	3,562,302	110.1500	3,304,485	3,000,000	3,249,390		(99,259)			5.850	2.293	JD	14,625	175,500	10/07/2011	06/01/2017
031162-AZ-3	AMGEN INC				2FE	3,282,750	112.4880	3,374,634	3,000,000	3,143,546		(31,435)			5.700	4.406	FA	71,250	171,000	03/09/2010	02/01/2019
031162-BQ-2	AMGEN INC				2FE	26,951,670	101.3120	27,354,240	27,000,000	26,976,427		9,585			2.125	2.163	MN	73,313	573,750	05/10/2012	05/15/2017
031162-BS-8	AMGEN INC				2FE	15,000,000	99.7850	14,967,675	15,000,000	15,000,000					0.613	0.568	FMAN	10,217	46,882	05/19/2014	05/22/2017
031162-BU-3	AMGEN INC			1	2FE	43,915,080	99.5800	43,815,068	44,000,000	43,924,921		9,841			2.200	2.242	MN	104,867	484,000	05/19/2014	05/22/2019
031652-BC-3	AMKOR TECHNOLOGIES INC			1	3FE	12,709,350	103.2500	12,772,025	12,370,000	12,483,082		(78,828)			7.375	7.484	MN	152,048	912,288	07/17/2012	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	1,951,369	99.0000	1,904,760	1,924,000	1,899,267	(40,740)	(5,183)			6.625	7.863	JD	10,622	127,465	06/19/2013	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	1,275,000	96.5000	1,230,375	1,275,000	1,230,375	(44,625)				6.375	8.773	AO	20,320		11/12/2014	10/01/2022
032177-AF-4	AMSTED INDUSTRIES INCORPORATED			1	3FE	1,000,000	97.2500	972,500	1,000,000	972,500	(27,500)				5.375	5.866	MS	16,722		09/04/2014	09/15/2024
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	21,633,820	111.1800	21,124,238	19,000,000	20,362,414		(479,873)			6.375	3.611	MS	356,646	1,211,250	04/11/2012	09/15/2017
032511-BJ-5	ANADARKO PETROLEUM CORP			1	2FE	9,983,100	97.6240	9,762,390	10,000,000	9,983,788		688			3.450	3.480	JJ	166,750		07/01/2014	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP			1	2FE	14,899,500	97.0480	14,557,125	15,000,000	14,900,274		774			4.500	4.548	JJ	326,250		07/01/2014	07/15/2044
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	2	4,032,341	107.2810	4,325,916	4,032,341	4,028,004		2,877			7.200	7.092	MN	37,098	325,275	07/15/2009	05/15/2016
035287-AE-1	ANIXTER INC				3FE	1,725,000	100.0000	1,725,000	1,725,000	1,725,000					5.125	5.125	AO	24,066		09/18/2014	10/01/2021
03674X-AA-4	ANTERO RESOURCES CORP			1	4FE	9,666,250	94.2500	9,095,125	9,650,000	9,095,125	(570,416)	(709)			5.125	9.499	JD	41,214	281,626	11/03/2014	12/01/2022
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			1	4FE	2,709,983	96.7500	2,589,030	2,676,000	2,589,030	(117,665)	(3,288)			5.375	6.365	MN	23,973	71,918	05/28/2014	11/01/2021
037389-AV-5	AON CORP				2FE	14,550,718	101.9800	14,869,762	14,581,000	14,576,102		6,364			3.500	3.568	MS	129,001	510,335	02/03/2011	09/30/2015
00203Q-AA-5	AP MOELLER MAERSK A/S		F		2FE	14,969,250	100.2810	15,042,075	15,000,000	14,970,845		1,595			2.550	2.594	MS	105,188		09/15/2014	09/22/2019
00203Q-AB-3	AP MOELLER MAERSK A/S		F		2FE	4,983,050	102.6720	5,133,575	5,000,000	4,983,438		388			3.750	3.791	MS	51,563		09/15/2014	09/22/2024
N7900H-AG-8	AP NMT ACQ B.V. (ENDEMOL) 2ND LIEN TL		E	2	5FE	4,140,000	95.5000	4,297,500	4,500,000	4,148,484		8,484			10.000	11.815	FMAN	73,750	61,250	09/15/2014	08/13/2022
037411-BB-0	APACHE CORP				1FE	13,959,820	99.9020	13,986,336	14,000,000	13,981,221		7,966			1.750	1.816	AO	51,722	245,000	04/03/2012	04/15/2017
037833-AP-5	APPLE INC				1FE	15,000,000	100.0410	15,006,105	15,000,000	15,000,000					0.532	0.504	FMAN	12,410	40,631	04/29/2014	05/06/2019
037833-AQ-3	APPLE INC				1FE	19,992,400	101.1350	20,227,040	20,000,000	19,993,348		948			2.100	2.108	MN	64,167	210,000	04/29/2014	05/06/2019
037833-AR-1	APPLE INC				1FE	14,963,100	102.2960	15,344,385	15,000,000	14,966,240		3,140			2.850	2.889	MN	65,313	213,750	04/29/2014	05/06/2021
00213M-AF-1	APX GROUP INC			1	5Z	3,570,000	84.4380	2,955,313	3,500,000	2,955,313	(607,949)	(6,738)			8.750	18.009	JD	25,521	153,125	06/26/2014	12/01/2020
03852C-AU-0	ARAMARK CORP. US TERM F LOAN			2	4FE	12,202,930	98.1880	11,954,461	12,175,073	11,954,461	(191,038)	3,904			3.250	3.414	MON	1,099	341,782	02/24/2014	02/24/2021
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)			2	2FE	714,060	98.8750	703,537	711,542	713,723	2,795	(1,326)			3.755	4.025	MJSD	6,711	26,360	09/30/2013	07/26/2016

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 (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
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)			2	2FE	68,497	98.8750	67,317	68,083	68,441	508	(217)			3.755	3.815	MJSD	642	2,532	09/30/2013	07/26/2016
03938L-AF-1	ARCELORMITTAL		F		3FE	1,705,850	106.6250	1,668,681	1,565,000	1,668,681	(4,915)	(29,151)			6.125	3.934	JD	7,988	95,856	11/19/2013	06/01/2018
03938L-AP-9	ARCELORMITTAL		F	3	3FE	3,201,750	103.5000	3,208,500	3,100,000	3,200,980	5,310	(80)			7.500	7.196	AO	49,083	7,500	12/22/2014	10/15/2039
03938L-AU-8	ARCELORMITTAL		F	3	3FE	3,065,156	104.0000	3,198,000	3,075,000	3,067,209	2	1,014			6.000	5.529	MS	61,500	184,500	11/26/2012	03/01/2021
03938L-AW-4	ARCELORMITTAL		F	3	3FE	3,987,640	104.0000	4,160,000	4,000,000	3,994,309		2,447			5.000	4.562	FA	70,000	262,500	02/23/2012	02/25/2017
03938L-AX-2	ARCELORMITTAL		F	3	3FE	50,375	106.7500	53,375	50,000	50,308		(33)			6.750	6.381	FA	1,181	13,500	11/15/2012	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	1,817,750	106.7500	1,814,750	1,700,000	1,799,414		(11,017)			6.750	5.713	FA	40,163	155,250	04/17/2013	02/25/2022
039380-AG-5	ARCH COAL INC			1	5FE	1,909,600	29.1250	595,606	2,045,000	595,606	(980,682)	11,863			7.250	10.154	JD	6,589	148,263	08/02/2012	06/15/2021
039380-AG-5	ARCH COAL INC	LS		1	5FE	519,750	29.1250	152,906	525,000	152,906	(249,186)	467			7.250	8.238	JD	1,692	38,063	02/10/2012	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B			2	4FE	1,464,032	82.5420	1,219,565	1,477,508	1,219,565	(246,451)	1,984			6.250	7.089	MJSD	257	70,465	04/24/2014	05/16/2018
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN			2	4FE	3,972,494	97.8750	3,905,163	3,989,950	3,905,163	(67,573)	243			4.000	0.000	MJSD	12,666	7,673	12/04/2014	12/17/2019
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC		F	1	4FE	2,225,000	96.5000	2,147,125	2,225,000	2,147,125	(77,875)				3.241	3.287	MJSD	3,405	32,971	06/20/2014	12/15/2019
040555-CJ-1	ARIZONA PUBLIC SERVICE				1FE	2,770,688	108.3020	3,249,048	3,000,000	2,943,854		32,249			6.250	7.527	FA	78,125	187,500	07/31/2006	08/01/2016
04269G-AD-4	ARRIS GROUP TERM LOAN B			2	3FE	6,902,668	98.3330	6,792,228	6,907,374	6,792,228	(84,603)	(270)			3.250	2.135	FMAN	624	191,623	12/20/2013	04/17/2020
042735-BB-5	ARROW ELECTRONICS INC				2FE	7,461,075	102.5440	7,690,778	7,500,000	7,474,803		7,461			3.000	3.133	MS	75,000	225,000	02/12/2013	03/01/2018
04273W-AA-9	ARROW ELECTRONICS INC				2FE	14,808,800	101.8030	15,270,420	15,000,000	14,963,763		42,080			3.375	3.669	MN	84,375	506,250	02/17/2011	11/01/2015
045054-AC-7	ASHTEAD CAPITAL INC		R	1	3FE	625,000	102.5000	640,625	625,000	625,000					5.625	6.164	AO	10,156		09/10/2014	10/01/2024
045487-AA-3	ASSOCIATED BANC-CORP			1	2FE	6,990,550	99.9250	6,994,750	7,000,000	6,990,786		236			2.750	2.786	MN	25,667		11/05/2014	11/15/2019
045487-AB-1	ASSOCIATED BANC-CORP			1	2FE	2,989,410	100.2760	3,008,286	3,000,000	2,989,521		111			4.250	4.389	JJ	17,000		11/05/2014	01/15/2025
04624R-AA-6	ASTON ESCROW CORP			1	4FE	1,900,000	92.5000	1,757,500	1,900,000	1,757,500	(142,500)				9.500	11.712	FA	76,211		07/22/2014	08/15/2021
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL			2	4FE	6,377,682	98.5540	6,338,467	6,431,466	6,338,467	(45,297)	6,083			5.000	5.580	MJSD	893	207,124	04/24/2014	05/24/2019
04649V-AM-2	ASURION LLC SECOND LIEN TERM LOAN			2	5FE	4,105,000	99.0830	3,963,320	4,000,000	3,963,320	(134,648)	(7,032)			8.500	8.325	MJSD	944	225,266	06/13/2014	03/03/2021
00206R-AR-3	AT&T INC				1FE	5,597,300	113.5840	5,679,200	5,000,000	5,334,472		(73,211)			5.800	4.022	FA	109,556	290,000	03/11/2011	02/15/2019
00206R-AW-2	AT&T INC				1FE	23,973,063	102.5250	23,525,318	22,946,000	23,252,808		(218,550)			2.950	1.966	MN	86,494	676,907	08/12/2011	05/15/2016
00206R-BM-3	AT&T INC				1FE	4,189,791	98.9970	4,147,958	4,190,000	4,189,875		42			1.400	1.393	JD	4,888	58,660	12/06/2012	12/01/2017
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB			2	3FE	12,151,178	97.7500	11,886,980	12,160,593	11,886,980	(229,105)	1,504			3.250	3.468	MJSD	37,326	386,703	01/16/2014	11/30/2019
04939M-AL-3	ATLAS PIPELINE PARTNERS LP			1	4FE	9,383,740	95.0000	9,357,500	9,850,000	9,175,266	(253,720)	45,246			4.750	8.513	MN	59,784	467,875	01/15/2014	11/15/2021
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	21,798,825	91.0000	19,401,200	21,320,000	19,401,200	(2,179,734)	(78,511)			6.500	6.911	FA	577,417	1,215,175	11/04/2014	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	3FE	8,367,000	103.0000	8,446,000	8,200,000	8,329,814	(15,703)	(16,493)			6.000	6.028	JD	21,867	441,000	11/21/2014	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			1	3FE	911,000	103.2500	903,438	875,000	901,000	(9,471)	(529)			6.125	5.641	MN	8,932	4,543	11/12/2014	11/01/2023
05329W-AJ-1	AUTONATION INC				2FE	13,729,835	112.1620	14,741,504	13,143,000	13,454,201		(83,424)			6.750	5.946	AO	187,288	887,153	11/08/2011	04/15/2018
05329W-AK-8	AUTONATION INC				2FE	14,800,750	109.6710	14,805,599	13,500,000	14,713,325		(87,425)			5.500	3.552	FA	309,375		08/04/2014	02/01/2020
053332-AK-8	AUTOZONE INC				2FE	5,172,500	100.1400	5,006,980	5,000,000	5,001,384		(35,081)			5.750	5.053	JJ	132,569	287,500	07/22/2009	01/15/2015
053332-AQ-5	AUTOZONE INC				2FE	24,995,000	99.6260	24,906,550	25,000,000	24,996,587		1,587			1.300	1.306	JJ	151,667	161,597	01/07/2014	01/13/2017
G2967P-AB-0	AVAGO TECH TERM LOANS		E	2	3FE	5,940,100	99.5420	5,952,587	5,979,975	5,941,513		1,413			3.750	3.998	FMAN	11,733	52,389	11/05/2014	05/06/2021
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL			2	2FE	5,393,073	98.3750	5,303,190	5,390,790	5,392,600	12,972	(380)			3.000	3.140	MJSD	449	143,519	09/30/2013	03/15/2019
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP			1	3FE	327,938	104.0000	338,000	325,000	327,517		(421)			6.000	6.442	AO	4,117	19,446	01/21/2014	10/15/2021
053807-AN-3	AVNET INC				2FE	2,919,591	108.0770	3,242,295	3,000,000	2,979,427		10,992			6.625	6.688	MS	58,521	198,750	09/07/2006	09/15/2016
054303-AX-0	AVON PRODUCTS INC			3	3FE	7,888,229	90.7500	7,169,250	7,900,000	7,169,250	(721,657)	1,511			4.600	4.631	MS	107,001	411,700	03/07/2013	03/15/2020
054303-AY-8	AVON PRODUCTS INC			3	3FE	9,994,500	99.0000	9,900,000	10,000,000	9,900,000	(97,749)	1,819			2.375	2.401	MS	69,931	237,500	03/07/2013	03/15/2016
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL			2	4FE	3,086,289	99.0830	3,073,121	3,101,563	3,073,121	(14,536)	1,367			4.500	3.242	JAJO	18,105	79,958	04/24/2014	01/25/2021
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB			2	4FE	4,761,230	97.1720	4,602,132	4,736,068	4,602,132	(108,878)	(22,203)			3.750	4.092	FMAN	493	110,422	06/06/2014	02/03/2020
05463D-AA-8	AXIALL CORP			1	3FE	4,019,494	94.3750	3,869,375	4,100,000	3,869,375	(151,780)	1,661			4.875	5.465	MN	25,540	99,938	10/31/2014	05/15/2023
05464H-AA-8	AXIS SPECIALTY FINANCE PLC		E		1FE	11,987,520	100.2530	12,030,324	12,000,000	11,989,389		1,869			2.650	2.701	AO	79,500	174,900	03/06/2014	04/01/2019
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN			2	3FE	929,575	97.9790	915,365	934,247	915,365	(14,341)	131			4.500	4.630	MJSD	117	17,714	08/05/2014	06/12/2021
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	14,693,450	115.4520	15,008,786	13,000,000	14,221,888		(201,226)			6.375	4.045	JD	69,063	733,125	06/24/2014	06/01/2019
058498-AP-1	BALL CORP			1	3FE	1,948,800	104.0000	1,996,800	1,920,000	1,933,353		(3,638)			6.750	6.936	MS	38,160	129,600	03/18/2010	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	1,082,125	104.7500	1,152,250	1,100,000	1,087,691		1,547			5.750	6.662	MN	8,082	63,250	01/31/2011	05/15/2021
058498-AR-7	BALL CORP				3FE	3,200,000	103.0000	3,296,000	3,200,000	3,200,000	32,000				5.000	5.000	MS	47,111	160,000	02/24/2012	03/15/2022
06051G-EQ-8	BANK OF AMERICA CORP				1FE	8,973,720	104.6300	9,416,664	9,000,000	8,987,677		5,202			3.875	3.940	MS	95,906	348,750	03/19/2012	03/22/2017
06051G-EY-1	BANK OF AMERICA CORP				1FE	31,204,960	101.4210	31,440,417	31,000,000	31,166,867		(38,093)			1.271	1.108	JAJO	85,342	344,605	01/15/2014	01/15/2019
06051G-FD-6	BANK OF AMERICA CORP				1FE	5,498,460	100.7340	5,540,343	5,500,000	5,498,678		218			2.650	2.656	AO	36,438	72,875	03/27/2014	04/01/2019
06050T-KW-1	BANK OF AMERICA NA				2FE	2,648,209	109.9010	3,297,036	3,000,000	2,876,317		43,957			6.100	7.983	JD	8,133	183,000	06/14/2007	06/15/2017
06050T-LS-9	BANK OF AMERICA NA				1FE	20,000,000	99.9060	19,981,240	20,000,000	20,000,000					0.703	0.000	FMAN	18,752	142,627	11/06/2013	11/14/2016
06050T-LU-4	BANK OF AMERICA NA				1FE	15,000,000	99.7060	14,955,930	15,000,000	15,000,000					0.703	0.663	FMAN	14,064	79,782	02/11/2014	02/14/2017
06366Q-WB-6	BANK OF MONTREAL		A		1FE	11,975,400	102.4160	12,289,920	12,000,000	11,989,648		4,913			2.500	2.544	JJ	141,667	300,000	01/06/2012	01/11/2017
06366R-MT-9	BANK OF MONTREAL		G		1FE	10,000,000	100.4190	10,041,890	10,000,000	10,000,000					0.831	0.850	JAJO	19,392	84,885	04/04/2013	04/09/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
60746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2		98.5040								1.330	0.000	JAJO		3,695	06/27/2005	07/02/2015
06406J-HB-4	BANK OF NEW YORK CO INC				1FE	2,673,820	100.7970	2,519,933	2,500,000	2,510,823		(51,986)			4.950	2.814	MS	36,438	123,750	10/07/2011	03/15/2015
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	5,794,510	113.3700	6,235,334	5,500,000	5,679,485		(37,252)			5.450	4.639	MN	38,301	299,750	10/07/2011	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	21,993,400	101.9050	22,419,122	22,000,000	21,998,587		1,326			2.500	2.559	JJ	253,611	550,000	12/02/2010	01/15/2016
06406H-CK-3	BANK OF NEW YORK MELLON				1FE	15,000,000	100.4440	15,066,555	15,000,000	15,000,000					0.675	0.697	MJSD	6,754	103,202	03/04/2013	03/06/2018
06406H-CP-2	BANK OF NEW YORK MELLON CORP			1	1FE	24,968,750	100.3170	25,079,225	25,000,000	24,975,244		5,810			2.100	1.986	JJ	242,083	345,625	11/13/2013	01/15/2019
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE			1	1FE	16,467,990	100.2800	16,546,151	16,500,000	16,471,937		3,947			2.200	2.253	MN	46,383	189,567	05/02/2014	05/15/2019
064149-D8-7	BANK OF NOVA SCOTIA		A		1FE	14,975,100	102.5850	15,387,780	15,000,000	14,993,464		5,087			2.900	2.936	MS	111,167	435,000	03/22/2011	03/29/2016
064159-AM-8	BANK OF NOVA SCOTIA		A		1FE	14,970,000	102.5540	15,383,100	15,000,000	14,987,350		5,991			2.550	2.593	JJ	179,563	382,500	01/05/2012	01/12/2017
06415C-AA-7	BANK OF NOVA SCOTIA		A		1FE	16,992,010	101.8470	17,313,956	17,000,000	16,997,368		1,611			2.150	2.160	FA	150,261	365,500	07/26/2011	08/03/2016
06416C-AA-6	BANK OF NOVA SCOTIA		A		1FE	44,995,950	100.2160	45,097,065	45,000,000	44,996,186		236			2.125	2.127	MS	292,188		09/04/2014	09/11/2019
064255-BG-6	BANK OF TOKYO MITSUBISHI UFJ LTD		F		1FE	9,980,500	98.6270	9,862,730	10,000,000	9,981,295		795			2.850	2.881	MS	89,458		09/02/2014	09/08/2021
06738E-AC-9	BARCLAYS PLC		F		3FE	9,984,800	96.3700	9,637,010	10,000,000	9,637,010	(348,165)	375			4.375	4.394	MS	133,681		09/04/2014	09/11/2024
06738E-AD-7	BARCLAYS PLC		F		1FE	9,964,800	99.3890	9,938,900	10,000,000	9,965,737		937			2.750	2.823	MN	38,958		11/03/2014	11/08/2019
067901-AL-2	BARRICK GOLD CORP		A		2FE	3,424,520	96.2340	3,849,372	4,000,000	3,503,351		53,325			3.850	5.985	AO	38,500	154,000	06/26/2013	04/01/2022
07014Q-AF-8	BASS PRO GROUP TERM LOAN			2	4FE	2,983,952	98.4170	2,914,855	2,961,739	2,914,855	(65,911)	(3,186)			3.750	3.725	FMAN	2,468	116,309	02/03/2014	11/20/2019
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	26,010,500	109.5880	27,397,100	25,000,000	25,589,354		(114,145)			4.500	3.937	FA	425,000	1,125,000	02/02/2011	08/15/2019
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	6,972,840	107.5320	7,527,219	7,000,000	6,984,454		2,613			4.250	4.307	MS	87,597	297,500	03/04/2010	03/15/2020
071813-BJ-7	BAXTER INTERNATIONAL INC				1FE	9,999,000	99.5000	9,949,970	10,000,000	9,999,301		194			1.850	1.856	JD	8,222	185,000	06/04/2013	06/15/2018
07274E-AA-1	BAYER US FINANCE LLC		R		1FE	25,000,000	100.0350	25,008,675	25,000,000	25,000,000					0.481	0.432	JAJO	28,419		10/01/2014	10/07/2016
07274E-AC-7	BAYER US FINANCE LLC		R		1FE	33,000,000	99.8360	32,945,913	33,000,000	33,000,000					0.510	0.475	JAJO	39,761		10/01/2014	10/06/2017
07274E-AD-5	BAYER US FINANCE LLC		R		1FE	29,728,218	100.3970	29,983,504	29,865,000	29,734,182		5,964			2.375	2.473	AO	163,532		10/01/2014	10/08/2019
07274E-AD-5	BAYER US FINANCE LLC	LS	R		1FE	134,382	100.3970	135,536	135,000	134,409		27			2.375	2.473	AO	739		10/01/2014	10/08/2019
07274E-AF-0	BAYER US FINANCE LLC		R		1FE	24,065,507	100.8130	24,013,657	23,820,000	24,060,206		(5,300)			3.000	2.835	AO	164,755		10/29/2014	10/08/2021
05531F-AK-9	BB&T CORPORATION			1	1FE	21,253,779	101.4430	21,607,380	21,300,000	21,278,813		9,195			2.150	2.197	MS	125,936	457,950	03/15/2012	03/22/2017
05531F-AL-7	BB&T CORPORATION			1	1FE	9,981,800	99.9460	9,994,630	10,000,000	9,990,277		3,600			1.600	1.640	FA	60,444	160,000	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION			1	1FE	18,976,440	99.0450	18,818,569	19,000,000	18,985,898		4,517			1.450	1.375	JJ	129,332	275,500	11/14/2012	01/12/2018
05531F-AN-3	BB&T CORPORATION			1	1FE	5,991,240	100.6590	6,039,534	6,000,000	5,993,831		1,699			2.050	2.082	JD	4,100	123,000	06/14/2013	06/19/2018
05531F-AP-8	BB&T CORPORATION			1	1FE	9,500,000	100.9870	9,593,737	9,500,000	9,500,000					1.101	1.087	MJSD	4,937	105,202	06/14/2013	06/15/2018
075887-BC-2	BECTON DICKINSON AND CO				2FE	33,827,038	100.0240	33,808,044	33,800,000	33,826,199		(839)			0.691	0.595	MJSD	11,023		12/05/2014	06/15/2016
075887-BD-0	BECTON DICKINSON AND CO				2FE	17,000,000	100.3690	17,062,696	17,000,000	17,000,000					1.800	1.800	JD	13,600		12/04/2014	12/15/2017
075887-BE-8	BECTON DICKINSON AND CO				2FE	38,031,320	101.3150	38,499,738	38,000,000	38,031,058		(262)			2.675	2.657	JD	45,178		12/05/2014	12/15/2019
075896-AB-6	BED BATH & BEYOND INC			1	2FE	3,051,780	103.1880	3,095,634	3,000,000	3,051,105		(675)			4.915	4.791	FA	67,172		07/30/2014	08/01/2034
084659-AA-9	BERKSHIRE HATHAWAY ENERGY CO			1	2FE	17,996,040	99.5650	17,921,628	18,000,000	17,996,094		54			2.400	2.487	FA	32,400		12/01/2014	02/01/2020
084670-BL-1	BERKSHIRE HATHAWAY INC				1FE	15,998,560	100.6300	16,100,800	16,000,000	15,998,664		104			2.100	2.102	FA	127,867		08/07/2014	08/14/2019
67107V-AB-8	BERLIN PACKAGING 1ST LIEN			2	4FE	2,481,281	99.2500	2,475,047	2,493,750	2,475,047	(6,524)	290			4.500	0.000	MJSD	312	23,691	10/16/2014	10/01/2021
991583-9A-5	BERLIN PACKAGING 2ND LIEN TL			2	5FE		99.2500								7.750	0.000	MJSD	4,736		10/16/2014	10/03/2022
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D			2	4FE	10,802,861	96.5710	10,441,498	10,812,250	10,441,498	(317,786)	5,078,534			3.500	3.811	FMAN	52,560	355,350	03/10/2014	02/10/2020
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E			2	4FE	5,744,787	97.1430	5,594,645	5,759,185	5,594,645	(150,518)	376			3.750	3.873	MJSD	1,200	196,868	02/06/2014	01/06/2021
05541V-AC-0	BG ENERGY CAPITAL PLC		F		1FE	36,213,070	101.5460	37,495,861	36,925,000	36,776,646		153,595			2.500	2.937	JD	56,413	923,125	03/29/2011	12/09/2015
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	11,979,960	102.5010	12,300,096	12,000,000	11,992,510		4,023			2.875	2.916	AO	72,833	345,000	10/06/2011	10/15/2016
055451-AS-7	BHP BILLITON FINANCE (USA) LTD		F		1FE	2,577,000	99.9640	2,576,080	2,577,000	2,577,000					0.507	0.000	MJSD	73	14,344	09/25/2013	09/30/2016
055451-AT-5	BHP BILLITON FINANCE (USA) LTD		F		1FE	14,978,100	100.3710	15,055,680	15,000,000	14,983,379		4,223			2.050	2.081	MS	77,729	307,500	09/25/2013	09/30/2018
055451-AB-4	BHP BILLITON FINANCE USA		F		1FE	11,162,900	104.3850	10,438,470	10,000,000	10,240,850		(245,648)			5.250	2.679	JD	23,333	525,000	02/02/2011	12/15/2015
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2			2	4FE	8,053,358	99.3930	7,993,518	8,042,335	7,993,518	(47,988)	(4,182)			3.669	3.765	JAJO	2,459	305,333	12/27/2013	07/25/2017
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	13,633,750	94.0000	6,608,200	7,030,000	6,608,200	(684,707)	(35,031)			8.125	8.486	JJ	263,381	285,594	04/17/2014	07/15/2021
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN			2	4FE	4,906,536	96.5000	4,776,750	4,950,000	4,776,750	(131,278)	5,977			5.000	5.440	MJSD	688	266,111	12/10/2013	09/10/2020
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US			2	4FE	6,663,133	97.0630	6,467,252	6,662,942	6,467,252	(186,497)	(805)			5.000	5.257	MJSD	925	208,646	04/24/2014	09/10/2020
096630-AA-6	BOARDWALK PIPELINES LLC				2FE	3,018,799	106.1740	2,944,202	2,773,000	2,859,534		(43,604)			5.875	4.124	MN	20,817	162,914	02/15/2011	11/15/2016
097014-AM-6	BOEING CAPITAL CORP			1	1FE	5,041,450	104.0530	5,202,640	5,000,000	5,022,352		(5,789)			2.900	2.785	FA	54,778	145,000	08/01/2011	08/15/2018
097014-AN-4	BOEING CAPITAL CORP			1	1FE	11,993,040	101.8950	12,227,340	12,000,000	11,997,678		1,392			2.125	2.155	FA	96,333	255,000	07/28/2011	08/15/2016
097023-BF-1	BOEING CO				1FE	20,000,000	99.9010	19,980,100	20,000,000	20,000,000					0.358	0.000	JAJO	12,317		10/28/2014	10/30/2017
097023-BG-9	BOEING CO				1FE	12,834,250	99.3390	12,914,109	13,000,000	12,837,941		3,691			2.350	2.500	AO	51,765		10/28/2014	10/30/2021
097751-AS-0	BOMBARDIER INC		A		3FE	7,722,000	109.0000	7,521,000	6,900,000	7,433,328	(40,584)	(162,846)			7.500	4.680	MS	152,375	517,500	11/05/2013	03/15/2018
097751-AV-3	BOMBARDIER INC		A		3FE	1,698,750	108.5000	1,627,500	1,500,000	1,627,500	(13,743)	(22,766)			7.750	5.636	MS	34,229	116,250	05/07/2012	03/15/2020
097751-AY-7	BOMBARDIER INC		A		3FE	1,451,360	101.2500	1,522,800	1,504,000	1,462,732		4,419			5.750	6.240	MS	25,464	86,480	04/11/2012	03/15/2022
097751-AY-7	BOMBARDIER INC	LS	A		3FE	2,234,940	101.2500	2,344,950	2,316,000	2,252,451		6,805			5.750	6.240	MS	39,211	133,170	04/11/2012	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
097751-BJ-9	BOMBARDIER INC		A	1	3FE	500,000	101.0000	505,000	500,000	500,000					6.000	7.632	AO	6,333	16,000	09/17/2014	10/15/2022
09950M-AC-6	BORALEX INC 6.750000% 06/30/2017		C	1	6*	33	96.1970	32	33						6.750	6.978	JD	1	2	11/04/2010	06/30/2017
101137-AF-4	BOSTON SCIENTIFIC			3	2FE	5,544,787	104.1700	5,168,891	4,962,000	5,102,053		(156,363)			6.250	2.945	MN	39,627	310,125	01/31/2012	11/15/2015
101137-AD-9	BOSTON SCIENTIFIC CORP				2FE	15,165,110	106.0020	14,762,829	13,927,000	14,459,095		(249,855)			5.125	3.167	JJ	335,070	713,759	01/31/2012	01/12/2017
101137-AM-9	BOSTON SCIENTIFIC CORP				2FE	29,243,660	100.1180	29,034,133	29,000,000	29,190,936		(48,070)			2.650	2.509	AO	192,125	870,967	11/20/2013	10/01/2018
10330J-AL-2	BOYD GAMING CORP TLB			2	3FE	2,941,460	97.9220	2,886,979	2,948,244	2,886,979	(54,857)	377			4.000	4.155	FMAN	2,621	133,579	04/24/2014	08/14/2020
055650-BQ-0	BP CAPITAL MARKETS PLC		F		1FE	19,981,600	102.6960	20,539,120	20,000,000	19,995,337		3,772			3.200	3.220	MS	195,556	640,000	03/08/2011	03/11/2016
055650-CD-8	BP CAPITAL MARKETS PLC		E		1FE	32,516,400	93.5130	32,729,375	35,000,000	32,522,043		5,643			2.750	3.744	MN	136,354		12/18/2014	05/10/2023
055650-CG-1	BP CAPITAL MARKETS PLC		F		1FE	10,000,000	100.2830	10,028,280	10,000,000	10,000,000					2.241	2.241	MS	59,138	224,100	09/23/2013	09/26/2018
055650-CH-9	BP CAPITAL MARKETS PLC		F		1FE	40,000,000	99.0880	39,635,320	40,000,000	40,000,000					0.885	0.850	MJSD	93,304	263,323	09/23/2013	09/26/2018
055650-CN-6	BP CAPITAL MARKETS PLC		F		1FE	20,000,000	100.0170	20,003,340	20,000,000	20,000,000					0.652	0.614	FMAN	19,918	132,511	11/04/2013	11/07/2016
10510K-AA-5	BRAMBLES USA INC		R		2FE	4,998,450	111.4320	5,571,600	5,000,000	4,999,085		147			5.350	5.356	AO	66,875	267,500	03/24/2010	04/01/2020
10510K-AB-3	BRAMBLES USA INC		R		2FE	12,988,820	100.6910	13,089,778	13,000,000	12,999,390		2,392			3.950	3.972	AO	128,375	513,500	03/24/2010	04/01/2015
07330N-AD-7	BRANCH BANKING AND TRUST CO			1	1FE	11,997,600	101.0410	12,124,872	12,000,000	11,998,175		456			2.300	2.330	AO	58,267	290,567	09/19/2013	10/15/2018
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL			2	4FE	2,964,710	96.9060	2,863,681	2,955,113	2,863,681	(100,176)	5,979,159			4.000	4.024	MON	4,597	76,568	04/24/2014	12/18/2020
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013			2	4FE	720,748	98.3130	722,601	735,000	720,816		(7,510)			3.750	4.377	FMAN	766	29,686	11/12/2013	01/30/2020
109641-AF-7	BRINKER INTERNATIONAL IN				2FE	6,995,100	99.8090	6,986,609	7,000,000	6,996,626		945			2.600	2.615	MN	23,256	182,000	05/08/2013	05/15/2018
110122-AS-7	BRISTOL-MYERS SQUIBB CO				1FE	8,918,190	99.1020	8,919,216	9,000,000	8,957,194		16,259			0.875	1.063	FA	32,813	78,750	07/26/2012	08/01/2017
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC		F		2FE	31,986,740	100.0370	32,011,872	32,000,000	31,987,467		727			2.625	2.634	MS	245,000		09/10/2014	09/16/2019
111021-AH-4	BRITISH TELECOM PLC		E		2FE	15,949,280	100.7200	16,115,216	16,000,000	15,974,453		16,762			1.625	1.734	JD	2,167	260,000	06/25/2013	06/28/2016
11102A-AA-9	BRITISH TELECOM PLC		F		2FE	8,837,495	111.5190	8,888,056	7,970,000	8,386,775		(126,295)			5.950	4.101	JJ	218,666	474,215	03/25/2011	01/15/2018
111021-AJ-0	BRITISH TELECOMMUNICATIONS PLC		F		2FE	10,493,175	99.5020	10,447,721	10,500,000	10,495,152		1,977			1.250	1.272	FA	49,948	65,625	02/11/2014	02/14/2017
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC		F		2FE	12,987,260	99.8560	12,981,332	13,000,000	12,989,397		2,137			2.350	2.371	FA	116,260	152,750	02/11/2014	02/14/2019
118230-AL-5	BUCKEYE PARTNERS LP			1	2FE	14,973,450	98.4940	14,774,025	15,000,000	14,979,147		5,045			2.650	2.690	MN	50,792	398,604	11/06/2013	11/15/2018
120111-BL-2	BUILDING MATERIALS CORP			1	3FE	13,525,000	105.7500	13,483,125	12,750,000	13,252,806		(102,293)			6.750	5.805	MN	143,438	860,625	02/08/2013	05/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			1	3FE	7,001,563	99.7500	6,982,500	7,000,000	6,982,500	(19,025)	(37)			5.375	5.858	MN	53,302		11/20/2014	11/15/2024
120568-AU-4	BUNGE LIMITED FINANCE CO				2FE	8,499,235	103.0960	8,763,169	8,500,000	8,499,802		157			4.100	4.112	MS	102,614	348,500	03/08/2011	03/15/2016
06901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B		G	2	4FE	9,937,500	99.5710	9,957,100	10,000,000	9,929,593	(9,082)	1,175			4.500	2.311	MON	1,250	123,367	12/01/2014	10/27/2021
12189T-AY-0	BURLINGTON NORTH SANTA F				1FE	1,914,949	109.6860	2,193,716	2,000,000	1,972,611		10,588			5.650	6.291	MN	18,833	113,000	04/10/2007	05/01/2017
12429T-AC-8	BWAY HOLDING CO			1	5FE	7,452,300	100.0000	7,500,000	7,500,000	7,454,200		1,900			9.125	11.369	FA	260,443		08/07/2014	08/15/2021
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN			2	4FE	2,462,625	99.5000	2,475,063	2,487,500	2,463,793		1,168			5.551	5.883	MON	12,448	33,280	09/02/2014	08/14/2020
12673P-AD-7	CA INC				2FE	4,990,550	101.6800	5,084,015	5,000,000	4,993,017		1,803			2.875	2.914	FA	54,306	143,351	08/13/2013	08/15/2018
12686C-AY-5	CABLEVISION SYSTEMS CORPORATION				4FE	2,330,000	111.2500	2,225,000	2,000,000	2,225,000	(19,077)	(84,093)			8.625	3.830	MS	50,792	172,500	12/18/2013	09/15/2017
12768R-AD-9	CAESARS ENTERTAINMENT OP			14	5FE	95,625	75.5000	94,375	125,000	94,375	4,040	(602)	29,375		8.500	8.500	FA	4,014	10,625	12/21/2012	02/15/2020
12768R-AD-9	CAESARS ENTERTAINMENT OP	LS		14	5FE	726,750	75.5000	717,250	950,000	717,250	30,703	(4,578)	223,250		8.500	8.500	FA	30,506	80,750	12/21/2012	02/15/2020
12768Q-AB-5	CAESARS GROWTH PROP 1ST LIEN			2	4FE	3,465,088	91.0710	3,171,548	3,482,500	3,171,548	(294,667)	1,127			6.250	6.521	FMAN	50,786	75,801	06/13/2014	05/08/2021
12800U-AK-6	CAISSE CENTRALE DESJARDN		A		1FE	11,982,600	102.1610	12,259,296	12,000,000	11,995,511		3,547			2.550	2.581	MS	82,450	306,000	03/17/2011	03/24/2016
12800U-AL-4	CAISSE CENTRALE DESJARDN		A		1FE	999,760	100.9150	1,009,149	1,000,000	999,893		48			1.600	1.605	MS	5,111	16,000	02/28/2012	03/06/2017
13057Q-AC-1	CALIFORNIA RESOURCES CORP	LS		1	3FE	1,600,000	85.5000	1,368,000	1,600,000	1,368,000	(232,000)				5.500	5.500	MS	22,000		09/11/2014	09/15/2021
13057Q-AE-7	CALIFORNIA RESOURCES CORP			1	3FE	2,316,925	84.5000	2,209,675	2,615,000	2,209,675	(107,531)	281			6.000	7.782	MN	39,225		12/22/2014	11/15/2024
13057Q-AE-7	CALIFORNIA RESOURCES CORP	LS		1	3FE	3,309,325	84.5000	2,965,950	3,510,000	2,965,950	(343,675)	300			6.000	6.932	MN	52,650		12/22/2014	11/15/2024
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1			2	3FE	4,914,693	96.0000	4,728,000	4,925,000	4,728,000	(148,647)	1,685			3.000	3.201	JAJO	410	150,369	07/23/2013	05/03/2020
131347-BY-1	CALPINE CORP			1	3FE	7,601,000	110.2500	7,750,575	7,030,000	7,425,976		(64,440)			7.875	6.603	JJ	255,277	553,613	02/14/2012	01/15/2023
13134M-AW-3	CALPINE CORP TLB (03-11)			2	3FE	3,348,615	98.7750	3,291,353	3,332,172	3,291,353	(54,607)	(2,655)			4.000	4.218	MJSD	370	58,933	04/24/2014	04/01/2018
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED			2	3FE	486,764	98.5630	481,727	488,750	481,727	(5,256)	218			4.000	0.000	MJSD	54	13,605	04/24/2014	10/09/2019
134429-AT-6	CAMPBELL SOUP CO				1FE	16,317,200	107.7400	16,161,060	15,000,000	15,725,143		(162,168)			4.500	3.239	FA	255,000	675,000	06/07/2011	02/15/2019
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	5,021,350	102.0960	5,104,785	5,000,000	5,004,827		(4,382)			2.750	2.658	JJ	58,819	137,500	01/26/2011	01/27/2016
136375-CC-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	7,500,000	100.0170	7,501,275	7,500,000	7,500,000					0.403	0.377	FMAN	4,032		11/04/2014	11/14/2017
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,990,550	106.8550	3,205,641	3,000,000	2,998,310		1,113			5.800	5.844	JD	14,500	174,000	05/23/2006	06/01/2016
136375-BP-6	CANADIAN NATL RAILWAY		A		1FE	1,195,237	111.9130	1,119,126	1,000,000	1,097,698		(32,534)			5.850	2.314	MN	7,475	58,500	12/06/2011	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAY		A		1FE	8,692,000	112.3280	8,986,200	8,000,000	8,314,599		(84,995)			5.550	4.284	MN	56,733	444,000	03/08/2010	05/15/2018
136385-AS-0	CANADIAN NATURAL RESOURCES LIMITED		A		2FE	15,000,000	99.8220	14,973,270	15,000,000	15,000,000					0.632	0.547	MJSD	23,573	46,425	03/26/2014	03/30/2016
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		A	1	2FE	12,384,004	98.5770	12,223,498	12,400,000	12,384,160		156			3.900	4.015	FA	59,107		11/12/2014	02/01/2025
136385-AV-3	CANADIAN NATURAL RESOURCES LTD	LS	A	1	2FE	99,871	98.5770	98,577	100,000	99,872		1			3.900	4.015	FA	477		11/12/2014	02/01/2025
140420-NE-6	CAPITAL ONE BANK USA NA			1	1FE	19,988,600	99.4780	19,895,600	20,000,000	19,991,030		2,188			2.150	2.171	MN	47,778	430,000	11/18/2013	11/21/2018
140420-NH-9	CAPITAL ONE BANK USA NA			1	1FE	9,999,100	99.2760	9,927,580	10,000,000	9,999,252		152			2.250	2.252	FA	86,250	112,500	02/10/2014	02/13/2019
14042E-4A-5	CAPITAL ONE BANK USA NA			1	1FE	20,922,510	99.5120	20,897,478	21,000,000	20,927,232		4,722			2.400	2.480	MS	162,400		09/02/2014	09/05/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
14040H-AX-3	CAPITAL ONE FINANCIAL CO				2FE	9,305,640	102.8450	9,256,023	9,000,000	9,257,830		(47,810)			3.150	1.264	JJ	130,725		09/12/2014	07/15/2016
14040H-BE-4	CAPITAL ONE FINANCIAL CORP			1	2FE	17,986,500	99.7710	17,958,762	18,000,000	17,988,258		1,758			2.450	2.466	AO	82,075	220,500	04/21/2014	04/24/2019
14042E-3Y-4	CAPITAL ONE NA			1	1FE	9,956,400	99.3740	9,937,430	10,000,000	9,958,548		2,148			2.950	3.020	JJ	128,653		08/12/2014	07/23/2021
14149Y-AU-2	CARDINAL HEALTH INC				2FE	9,483,945	100.7850	9,574,575	9,500,000	9,492,024		3,142			1.900	1.962	JD	8,022	180,500	05/16/2012	06/15/2017
14149Y-AX-6	CARDINAL HEALTH INC				2FE	16,946,975	99.3540	16,845,403	16,955,000	16,949,799		1,564			1.700	1.730	MS	84,869	288,235	04/16/2013	03/15/2018
14149Y-AZ-1	CARDINAL HEALTH INC				2FE	23,955,120	99.6750	23,921,952	24,000,000	23,956,113		993			2.400	2.434	MN	67,200		11/07/2014	11/15/2019
14170T-AB-7	CAREFUSION CORP				2FE	5,554,150	115.7000	5,784,990	5,000,000	5,326,808		(62,408)			6.375	4.770	FA	132,813	318,750	02/04/2011	08/01/2019
14170T-AL-5	CAREFUSION CORP				2FE	9,986,100	99.2920	9,929,230	10,000,000	9,988,888		2,788			1.450	1.488	MN	18,528	69,681	05/15/2014	05/15/2017
141781-AX-2	CARGILL INC				1FE	2,355,336	111.7480	2,234,956	2,000,000	2,175,808		(57,277)			6.000	2.826	MN	11,333	120,000	10/07/2011	11/27/2017
141781-BA-1	CARGILL INC				1FE	15,968,960	101.0440	16,166,960	16,000,000	15,986,184		6,186			1.900	1.941	MS	101,333	304,000	02/21/2012	03/01/2017
143658-AZ-5	CARNIVAL CORP		E		2FE	999,790	99.9420	999,419	1,000,000	999,922		70			1.200	1.205	FA	4,867	12,000	01/31/2013	02/05/2016
146900-AM-7	CASCADES INC		A	1	3FE	7,818,750	99.5000	7,761,000	7,800,000	7,761,000	(56,337)	(1,413)			5.500	6.817	JJ	228,800		06/05/2014	07/15/2022
147446-AR-9	CASE NEW HOLLAND INC				3FE	3,521,250	110.0000	3,300,000	3,000,000	3,300,000	(102,854)	(118,396)			7.875	3.028	JD	19,688	236,250	01/30/2014	12/01/2017
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	7,000,000	108.3120	7,581,812	7,000,000	7,000,000					5.220	5.220	FA	144,130	365,400	08/09/2010	08/09/2020
14754D-AG-5	CASH AMERICA INTERNATIONAL INC				2	4,537,950	103.5000	4,577,805	4,423,000	4,522,457		(15,493)			5.750	5.016	MN	32,497	127,161	06/03/2014	05/15/2018
14880B-AE-1	CATALENT PHARMA DOLLAR TL			2	4FE	4,244,991	99.0000	4,202,550	4,245,000	4,202,550	(42,337)	(104)			4.250	4.065	MJSD	501	185,440	12/19/2014	05/20/2021
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	4,072,992	111.6110	4,241,226	3,800,000	3,922,478		(33,920)			5.450	4.386	AO	43,721	207,100	03/04/2010	04/15/2018
14912L-4S-7	CATERPILLAR FINANCIAL SE				1FE	19,964,600	102.4080	20,481,640	20,000,000	19,990,708		7,218			2.650	2.688	AO	132,500	530,000	03/23/2011	04/01/2016
14912L-4X-6	CATERPILLAR FINANCIAL SE				1FE	3,990,920	101.9190	4,076,760	4,000,000	3,997,025		1,829			2.050	2.100	FA	34,167	82,000	07/26/2011	08/01/2016
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR				1FE	499,605	100.0770	500,383	500,000	499,748		131			1.000	1.026	MN	500	4,986	11/19/2013	11/25/2016
14912L-6F-3	CATERPILLAR FINANCIAL SERVICES COR				1FE	14,988,000	100.1100	15,016,425	15,000,000	14,988,190		190			2.250	2.069	JD	28,125		11/21/2014	12/01/2019
124857-AD-5	CBS CORP				2FE	4,993,850	114.0270	5,701,360	5,000,000	4,996,326		579			5.750	5.787	AO	60,694	287,500	03/30/2010	04/15/2020
124857-AH-6	CBS CORP				2FE	5,931,480	100.3120	6,018,738	6,000,000	5,965,008		13,472			1.950	2.205	JJ	58,500	117,000	06/11/2012	07/01/2017
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC			1	4FE	640,000	100.7500	644,800	640,000	640,000					5.250	6.004	MN	4,293	26,600	01/16/2014	02/15/2022
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC			1	4FE	260,000	100.5000	261,300	260,000	260,000					5.625	6.034	MN	1,869	11,578	01/16/2014	02/15/2024
14987B-AD-5	CC HOLDINGS GS V LLC/CRO				2FE	8,000,000	100.8870	8,070,936	8,000,000	8,000,000					2.381	2.381	JD	8,466	190,480	06/27/2013	12/15/2017
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	4FE	16,587,300	104.0500	16,648,000	16,000,000	16,220,231		(110,117)			7.250	7.695	AO	196,556	1,160,000	11/07/2011	10/30/2017
1248EP-BB-8	CCO HOLDINGS LLC			1	4FE	2,275,313	100.7500	2,266,875	2,250,000	2,266,875	(7,722)	(716)			5.250	7.196	MS	34,781		11/06/2014	03/15/2021
12505V-AB-2	CCO SAFARI LLC			2	3FE	13,055,000	100.5630	13,073,190	13,000,000	13,020,865	(34,489)	354			4.250	4.246	MJSD	26,090	72,367	12/15/2014	09/12/2021
14987E-AA-5	CCOH SAFARI LLC			1	4FE	4,025,000	101.5000	4,085,375	4,025,000	4,025,000					5.500	5.847	JD	18,448	15,988	10/29/2014	12/01/2022
14987E-AB-3	CCOH SAFARI LLC			1	4FE	9,031,250	101.1250	9,151,813	9,050,000	9,031,304		54			5.750	5.771	JD	43,365	35,506	12/12/2014	12/01/2024
12508E-AA-9	CDK GLOBAL INC			1	2FE	15,000,000	99.5920	14,938,785	15,000,000	15,000,000					3.300	3.300	AO	105,875		10/08/2014	10/15/2019
125094-AD-4	CDP FINANCIAL		A		1FE	15,017,550	110.1130	16,516,890	15,000,000	15,010,637		(1,907)			4.400	4.383	MN	66,000	660,000	02/18/2011	11/25/2019
12513G-BA-6	CDW LLC			1	4FE	3,250,000	100.1250	3,254,063	3,250,000	3,250,000					5.500	5.500	JD	14,896		11/24/2014	12/01/2024
12513G-AZ-2	CDW LLC / CDW FINANCE CORP			1	4FE	725,000	103.2500	748,563	725,000	725,000					6.000	7.427	FA	17,642		07/31/2014	08/15/2022
12512Y-AD-3	CDW LLC TERM LOAN			2	3FE	20,580,768	96.7880	19,959,879	20,622,267	19,959,879	(575,813)	6,388			3.250	3.465	JAJO	1,862	900,175	01/29/2014	04/29/2020
12513G-AX-7	CDW LLC/CDW FINANCE			1	4FE	4,773,675	105.3750	4,592,243	4,358,000	4,592,243	(5,272)	(152,395)			8.500	2.996	AO	92,608	230,860	10/30/2014	04/01/2019
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	779,738	106.0000	760,020	717,000	760,020	(18,440)	(1,277)			5.875	4.337	JD	1,872	21,062	10/31/2014	06/15/2021
151020-AD-6	CELGENE CORP				2FE	23,815,987	100.9810	24,210,147	23,975,000	23,946,967		34,649			2.450	2.607	AO	124,004	587,388	06/01/2011	10/15/2015
151020-AG-9	CELGENE CORP				2FE	19,957,200	100.3520	20,070,480	20,000,000	19,977,114		8,428			1.900	1.952	FA	143,556	380,000	08/06/2012	08/15/2017
151020-AH-7	CELGENE CORP				2FE	18,680,336	100.6440	18,739,876	18,620,000	18,677,518		(2,818)			3.250	3.204	FA	228,612	302,575	07/23/2014	08/15/2022
151020-AK-0	CELGENE CORP				2FE	6,486,480	100.8260	6,553,690	6,500,000	6,490,098		2,590			2.300	2.356	FA	56,478	153,238	08/01/2013	08/15/2018
151020-AN-4	CELGENE CORP	0			2FE	4,987,550	99.2940	4,964,720	5,000,000	4,989,037		1,487			2.250	2.303	MN	14,375	56,250	05/06/2014	05/15/2019
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN			2	4FE	4,019,625	98.8750	3,925,338	3,970,000	3,925,338	(89,487)	(4,800)			7.000	7.020	MON	772	210,356	04/16/2014	03/31/2020
15189T-AG-2	CENTERPOINT ENERGY				2FE	17,607,100	102.4440	15,366,660	15,000,000	15,280,100		(662,107)			6.850	2.317	JD	85,625	1,027,500	08/08/2011	06/01/2015
15189T-AQ-0	CENTERPOINT ENERGY INC				2FE	16,654,068	114.3160	17,433,129	15,250,000	15,913,264		(178,435)			6.500	5.064	MN	165,208	991,250	06/17/2010	05/01/2018
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	1,142,399	111.9570	1,119,565	1,000,000	1,071,914		(23,776)			6.125	3.438	MN	10,208	61,250	12/06/2011	11/01/2017
156700-AM-8	CENTURY LINK				3FE	3,185,000	99.0000	3,465,000	3,500,000	3,188,186		3,186			7.600	8.465	MS	78,322	266,000	02/18/2014	09/15/2039
156700-AN-6	CENTURY LINK				3FE	1,057,500	108.0000	1,080,000	1,000,000	1,047,613	1,385	(8,773)			6.150	5.000	MS	18,108	61,500	11/08/2013	09/15/2019
156700-AQ-9	CENTURYLINK INC				3FE	4,987,500	104.7500	5,237,500	5,000,000	4,994,414		2,081			5.150	5.196	JD	11,444	257,500	06/09/2011	06/15/2017
156700-AR-7	CENTURYLINK INC				3FE	3,360,000	107.2500	3,217,500	3,000,000	3,217,500	136,144	(38,644)			6.450	4.655	JD	8,600	193,500	05/02/2013	06/15/2021
156700-AW-6	CENTURYLINK INC				3FE	11,609,348	103.7500	11,897,013	11,467,000	11,599,124		(8,485)			5.625	5.382	AO	161,255	539,550	08/04/2014	04/01/2020
156700-AL-0	CENTURYTEL INC				3FE	3,204,660	106.2500	3,187,500	3,000,000	3,084,262		(34,754)			6.000	4.669	AO	45,000	390,000	04/20/2011	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	4FE	7,243,250	97.0000	7,008,250	7,225,000	7,008,250	237,532	(2,719)			5.125	6.364	JD	16,457	370,281	05/13/2013	12/15/2021
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L			1	4FE	3,646,875	97.0000	3,637,500	3,750,000	3,637,500	(12,983)	3,608			5.125	8.890	JD	8,542	96,094	09/04/2014	12/15/2021
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B			2	3FE	19,482,436	98.3060	19,077,746	19,406,492	19,077,746	(331,326)	(13,528)			3.500	3.660	MJSD	149,053	717,039	10/15/2013	02/14/2019
808513-AJ-4	CHARLES SCHWAB CORP			1	1FE	6,998,040	101.2860	7,090,027	7,000,000	6,998,580		379			2.200	2.206	JJ	66,733	154,000	07/22/2013	07/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B			2	4FE	3,465,088	94.9380	3,306,216	3,482,500	3,306,216	(160,185)	1,313			4.500	4.688	MJSD	435	98,703	05/19/2014	04/09/2021
16282F-AE-1	CHECKOUT HLDGS SECOND LIEN TL			2	5FE	992,500	92.5000	925,000	1,000,000	925,000	(67,937)	437			7.750	8.115	MJSD	215	48,653	05/19/2014	04/09/2022
163893-AD-2	CHEMTURA CORP			1	3FE	9,949,475	97.5000	9,618,375	9,865,000	9,618,375	(312,924)	(12,759)			5.750	6.732	JJ	261,560	554,632	11/21/2013	07/15/2021
165167-CC-9	CHESAPEAKE ENERGY CORP				3FE	362,040	109.5000	367,920	336,000	351,518		(3,388)			7.250	5.921	JD	1,083	24,360	08/31/2011	12/15/2018
165167-CG-0	CHESAPEAKE ENERGY CORP				3FE	2,293,375	105.0000	2,415,000	2,300,000	2,294,364		681			6.125	6.176	FA	53,219	140,875	04/25/2012	02/15/2021
165167-CG-0	CHESAPEAKE ENERGY CORP	LS			3FE	203,500	105.0000	210,000	200,000	202,486		(329)			6.125	5.879	FA	4,628	12,250	09/13/2011	02/15/2021
165167-CK-1	CHESAPEAKE ENERGY CORP			1	3FE	2,759,063	99.9380	2,748,281	2,750,000	2,748,281	(8,517)	(1,320)			5.375	6.884	JD	6,569	147,813	03/26/2013	06/15/2021
165167-CL-9	CHESAPEAKE ENERGY CORP				3FE	1,567,500	103.0000	1,545,000	1,500,000	1,545,000	(22,408)	(92)			5.750	5.072	MS	25,396		12/22/2014	03/15/2023
165167-CL-9	CHESAPEAKE ENERGY CORP	LS			3FE	4,053,750	103.0000	3,862,500	3,750,000	3,862,500	(183,051)	(8,199)			5.750	4.588	MS	63,490		09/30/2014	03/15/2023
165167-CN-5	CHESAPEAKE ENERGY CORP			1	3FE	8,750,000	97.2500	8,509,375	8,750,000	8,509,375	(240,625)				4.875	5.962	AO	90,052	202,617	04/10/2014	04/15/2022
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS	0		1	3FE	2,493,750	104.2500	2,606,250	2,500,000	2,495,579		566			5.875	6.981	AO	31,007	205,625	07/07/2011	04/15/2021
165258-AB-0	CHESAPEAKE OIL OP/FIN			1	4FE	2,032,751	76.0000	1,520,000	2,000,000	1,520,000	(502,708)	(7,057)			6.625	7.841	MN	16,931	107,656	10/23/2014	11/15/2019
166764-AE-0	CHEVRON CORP			1	1FE	55,000,000	100.5060	55,278,025	55,000,000	55,000,000					1.718	1.718	JD	18,373	944,900	06/17/2013	06/24/2018
166764-AK-6	CHEVRON CORP				1FE	35,000,000	99.8830	34,959,190	35,000,000	35,000,000					0.402	0.375	FMAN	17,201		11/10/2014	11/15/2017
166764-AM-2	CHEVRON CORP				1FE	20,000,000	100.1410	20,028,100	20,000,000	20,000,000					0.642	0.619	FMAN	15,696		11/10/2014	11/15/2019
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER			1	4FE	4,137,500	105.1250	4,205,000	4,000,000	4,072,343		(26,061)			8.000	7.888	JD	14,222	320,000	05/04/2012	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	11,724,500	110.7500	12,791,625	11,550,000	11,670,042		(21,768)			8.250	8.644	JD	42,350	952,875	05/09/2012	06/15/2021
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B			2	3FE	1,964,377	99.2680	1,949,997	1,964,377	1,949,997	(14,379)				3.500	3.909	FMAN	12,414	73,202	12/23/2013	05/24/2017
17121H-AF-7	CHRYSLER GROUP LLC TRANCHE B TERM LOAN			2	3FE	2,468,844	98.8750	2,453,336	2,481,250	2,453,336	(17,200)	1,692			3.250	3.698	JAJO	19,264	39,415	04/14/2014	12/31/2018
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD			2	3FE	8,054,974	99.6460	8,036,181	8,064,731	8,036,181	(19,660)	1,262,030			4.250	4.466	JAJO	32,371	191,457	04/24/2014	01/27/2021
12543D-AL-4	CHS/COMMUNITY HEALTH SYS			1	4FE	6,775,000	106.7500	6,725,250	6,300,000	6,625,839	2,885	(123,265)			8.000	5.829	MN	64,400	504,000	11/05/2013	11/15/2019
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			1	3FE	5,223,750	103.5000	5,226,750	5,050,000	5,175,461	23,750	(44,539)			5.125	4.400	FA	97,774	258,813	12/12/2013	08/15/2018
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E			2	3FE	4,152,796	99.3330	4,116,182	4,143,821	4,116,182	(36,247)	(4,546)			3.486	3.856	MJSD	13,641	115,071	04/01/2013	01/25/2017
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4FE	2,263,700	105.9380	2,309,438	2,180,000	2,244,125	(17,596)	(1,979)			6.875	6.533	FA	62,448		11/05/2014	02/01/2022
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4FE	8,660,638	105.9380	8,686,875	8,200,000	8,544,375	(104,915)	(11,348)			6.875	5.941	FA	234,896		11/05/2014	02/01/2022
171232-AR-2	CHUBB CORP				1FE	926,026	112.9780	1,129,775	1,000,000	968,827		7,976			5.750	6.800	MN	7,347	57,500	05/01/2008	05/15/2018
171340-AG-7	CHURCH & DWIGHT CO INC				2FE	16,066,720	102.1810	16,349,008	16,000,000	16,013,875		(14,095)			3.350	3.257	JD	23,822	536,000	01/19/2011	12/15/2015
171340-AJ-1	CHURCH & DWIGHT CO INC			1	2FE	23,985,360	99.9470	23,987,352	24,000,000	23,985,528		168			2.450	2.472	JD	35,933		12/04/2014	12/15/2019
125509-BR-9	CIGNA CORP				2FE	27,824,362	102.6870	28,342,611	27,601,000	27,692,678		(47,330)			2.750	2.573	MN	96,987	759,028	03/30/2012	11/15/2016
172442-AM-7	CINEMARK USA INC. TERM LOAN			2	3FE	6,885,975	98.8750	6,782,825	6,860,000	6,782,825	(87,539)	(3,905)			3.170	2.745	MJSD	6,944	222,439	11/25/2013	12/18/2019
17275R-AE-2	CISCO SYSTEMS INC				1FE	16,263,300	111.7620	16,764,240	15,000,000	15,694,805		(153,235)			4.950	3.727	FA	280,500	742,500	01/31/2011	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	3,122,910	110.0920	3,302,757	3,000,000	3,074,378		(13,116)			4.450	3.903	JJ	61,558	133,500	01/31/2011	01/15/2020
17275R-AK-8	CISCO SYSTEMS INC				1FE	14,965,050	104.5300	15,679,440	15,000,000	14,986,385		5,877			3.150	3.190	MS	140,438	472,500	03/09/2011	03/14/2017
17275R-AR-3	CISCO SYSTEMS INC				1FE	9,992,900	100.4710	10,047,050	10,000,000	9,994,026		1,126			2.125	2.138	MS	70,833	105,069	02/24/2014	03/01/2019
125581-GP-7	CIT GROUP INC				3FE	4,026,156	102.0000	2,912,100	2,855,000	2,912,100	(31,431)	(32,988)			4.250	2.955	FA	45,839	142,588	01/13/2014	08/15/2017
125581-GR-3	CIT GROUP INC				3FE	1,025,000	102.7500	1,027,500	1,000,000	1,024,831		(169)			5.000	4.645	FA	20,833		12/02/2014	08/01/2023
125581-GS-1	CIT GROUP INC				3FE	5,000,000	99.7500	4,987,500	5,000,000	4,987,500	(12,500)				3.875	3.875	FA	71,042	96,875	02/12/2014	02/19/2019
172967-EH-0	CITIGROUP INC				1FE	5,024,350	110.6370	5,531,845	5,000,000	5,009,774		(3,353)			6.000	5.918	FA	113,333	300,000	02/23/2010	08/15/2017
172967-ES-6	CITIGROUP INC				1FE	4,935,950	113.1680	5,658,375	5,000,000	4,969,785		7,810			6.125	6.325	MN	39,132	306,250	02/12/2010	05/15/2018
172967-FD-8	CITIGROUP INC				1FE	7,249,042	101.4740	7,181,322	7,077,000	7,092,061		(38,276)			4.750	4.182	MN	39,218	336,158	08/02/2010	05/19/2015
172967-FH-9	CITIGROUP INC				1FE	760,753	103.3320	770,855	746,000	749,057		(3,075)			4.587	4.145	JD	1,521	34,219	12/01/2010	12/15/2015
172967-FS-5	CITIGROUP INC				1FE	5,101,920	103.8070	5,190,355	5,000,000	5,031,511		(20,748)			3.953	3.505	JD	8,784	197,650	06/08/2011	06/15/2016
172967-FW-6	CITIGROUP INC				1FE	15,239,600	105.7080	15,856,245	15,000,000	15,103,359		(48,005)			4.450	4.092	JJ	317,063	667,500	01/13/2012	01/10/2017
172967-GV-7	CITIGROUP INC				1FE	30,000,000	100.6330	30,190,020	30,000,000	30,000,000					1.194	1.226	JAJO	65,648	365,453	07/18/2013	07/25/2016
172967-HR-5	CITIGROUP INC				1FE	34,989,850	99.7460	34,910,960	35,000,000	34,992,042		2,192			0.752	0.707	FMAN	43,156	136,086	04/30/2014	05/01/2017
172967-JC-6	CITIGROUP INC				2FE	2,488,400	99.7760	2,494,400	2,500,000	2,488,485		85			4.300	4.350	MN	12,243		11/13/2014	11/20/2026
17401Q-AB-7	CITIZENS BANK NA			1	1FE	29,971,800	99.3750	29,812,500	30,000,000	29,972,200		400			2.450	2.471	JD	55,125		12/01/2014	12/04/2019
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	3,285,000	109.5000	3,285,000	3,000,000	3,230,160	45,629	(47,969)			7.125	5.074	MS	62,938	213,750	11/05/2013	03/15/2019
184496-AJ-6	CLEAN HARBORS INC			1	3FE	5,328,750	100.5000	5,276,250	5,250,000	5,267,500	(34,633)	(13,041)			5.250	5.449	FA	114,844	275,625	11/26/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	2,312,186	99.7500	2,229,413	2,235,000	2,229,413	(39,462)	(10,975)			5.125	4.687	JD	9,545	88,919	06/23/2014	06/01/2021
184502-BT-8	CLEAR CHANNEL COMMUNICATIONS INC			1	6FE	10,000	85.7500	8,575	10,000	8,575	(1,425)				10.000	11.381	JJ	461		07/17/2014	01/15/2018
184502-BT-8	CLEAR CHANNEL COMMUNICATIONS INC	LS		1	6FE	775,000	85.7500	664,563	775,000	664,563	(110,438)				10.000	11.381	JJ	35,736		07/17/2014	01/15/2018
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE			1	4FE	470,000	103.7500	487,625	470,000	470,000					7.625	9.321	MS	10,552	35,838	02/29/2012	03/15/2020
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE			1	4FE	3,280,000	105.2500	3,452,200	3,280,000	3,280,000					7.625	9.321	MS	73,641	250,100	02/29/2012	03/15/2020
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE			1	4FE	1,609,538	101.7500	1,653,438	1,625,000	1,611,370		1,282			6.500	7.409	MN	13,497	105,625	07/19/2013	11/15/2022
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	6,574,232	103.0000	6,669,250	6,475,000	6,535,000	29,072	(11,572)			6.500	6.750	MN	53,778	420,875	07/19/2013	11/15/2022
18683K-AC-5	CLIFFS NATURAL RESOURCES				4FE	170,625	52.0000	130,000	250,000	130,000	(40,747)	122			6.250	9.588	AO	3,906		10/28/2014	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
18683K-AF-8	CLIFFS NATURAL RESOURCES			3	4FE	7,214,855	65.0000	5,644,600	8,684,000	5,644,600	(1,626,622)	56,367			5.700	11.427	JJ	228,244		12/08/2014	01/15/2018
189054-AN-9	CLOROX				2FE	1,158,040	111.4960	1,114,955	1,000,000	1,078,649		(26,662)			5.950	2.988	AO	12,561	59,500	12/06/2011	10/15/2017
189054-AR-0	CLOROX COMPANY				2FE	8,198,760	102.2700	8,181,616	8,000,000	8,038,690		(45,256)			3.550	2.957	MN	47,333	284,000	07/20/2011	11/01/2015
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	13,096,460	108.2080	14,067,079	13,000,000	13,049,254		(14,243)			4.400	4.270	MS	168,422	572,000	05/03/2011	03/15/2018
125896-BC-3	CMS ENERGY CORP				2FE	4,719,825	125.1940	5,045,322	4,030,000	4,429,524		(75,769)			8.750	6.170	JD	15,672	352,625	02/03/2011	06/15/2019
125896-BE-9	CMS ENERGY CORP				2FE	16,841,250	115.7910	18,526,544	16,000,000	16,555,000		(93,342)			6.250	5.466	FA	416,667	1,000,000	02/13/2012	02/01/2020
12623E-AH-4	CNH CAPITAL LLC				3FE	11,250,000	98.5000	8,618,750	8,750,000	8,618,750	(131,250)				3.250	3.237	FA	118,490	256,953	01/24/2014	02/01/2017
12592B-AA-2	CNH INDUSTRIAL CAPITAL LLC				3FE	7,456,950	95.5000	7,162,500	7,500,000	7,162,500	(298,413)	3,963			3.375	3.532	JJ	127,266		06/25/2014	07/15/2019
12621E-AG-8	CNO FINANCIAL GROUP INC			1	3FE	2,767,500	105.5000	2,869,600	2,720,000	2,751,632		(7,338)			6.375	7.199	AO	43,350	173,400	10/02/2012	10/01/2020
459284-AA-3	COCA COLA ENTERPRISES				2FE	11,259,772	100.9990	11,715,884	11,600,000	11,545,863		75,023			2.125	2.799	MS	72,581	246,500	01/06/2011	09/15/2015
191216-BF-6	COCA-COLA CO				1FE	53,922,780	100.0510	54,027,324	54,000,000	53,940,232		14,973			1.650	1.680	MN	148,500	891,000	10/29/2013	11/01/2018
191216-BA-7	COCA-COLA CO/THE				1FE	7,486,375	98.8440	7,413,270	7,500,000	7,491,175		2,648			1.150	1.205	AO	21,563	86,250	03/04/2013	04/01/2018
191216-BA-7	COCA-COLA CO/THE	0			1FE	9,978,400	98.8440	9,884,360	10,000,000	9,986,011		4,197			1.150	1.212	AO	28,750	115,000	02/28/2013	04/01/2018
19122T-AD-1	COCA-COLA ENTERPRISES				2FE	4,994,550	101.3230	5,066,155	5,000,000	4,998,160		1,098			2.000	2.023	FA	36,667	100,000	08/16/2011	08/19/2016
191241-AG-3	COCA-COLA FEMSA SAB DE CV		F		1FE	41,944,980	101.8210	42,764,820	42,000,000	41,956,502		10,509			2.375	2.403	MN	96,979	997,500	11/19/2013	11/26/2018
19238V-AG-0	COGECO CABLE INC		G	1	3FE	8,135,125	100.0000	8,000,000	8,000,000	8,000,000	(67,398)	(13,477)			4.875	5.659	MN	65,000	232,781	07/11/2014	05/01/2020
19416Q-DU-1	COLGATE-PALMOLIVE CO				1FE	19,912,000	103.4780	20,695,600	20,000,000	19,964,048		14,736			2.625	2.701	MN	87,500	525,000	04/29/2011	05/01/2017
20007#-AB-3	COMAR LLC TERM LOAN			2	4Z	4,714,375	100.0000	4,720,313	4,720,313	4,685,871		961			5.250	5.231	FMAN	9,694	38,549	10/23/2014	10/21/2019
200340-AN-7	COMERICA INC				1FE	4,993,800	101.4930	5,074,660	5,000,000	4,999,065		1,288			3.000	3.027	MS	43,750	150,000	09/13/2010	09/16/2015
200340-AP-2	COMERICA INC			1	1FE	12,000,000	99.3310	11,919,732	12,000,000	12,000,000					2.125	2.125	MN	26,917	127,500	05/20/2014	05/23/2019
201723-AH-6	COMMERCIAL METALS CO				3FE	13,652,344	106.5000	14,510,625	13,625,000	13,639,567		(5,160)			6.500	6.453	JJ	408,372	885,625	08/07/2012	07/15/2017
201723-AJ-2	COMMERCIAL METALS CO				3FE	8,885,620	108.0000	9,180,000	8,500,000	8,724,343	(63,383)	(72,583)			7.350	6.334	FA	236,017	624,750	11/08/2013	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	3,933,750	95.5000	3,772,250	3,950,000	3,772,250	97,433	1,317			4.875	4.926	MN	24,605	192,563	05/24/2013	05/15/2023
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA (NE		R		1FE	9,999,500	100.4660	10,046,600	10,000,000	9,999,576		76			2.250	2.251	MS	67,500	112,500	03/05/2014	03/13/2019
202795-HN-3	COMMONWEALTH EDISON				1FE	3,783,823	107.8450	4,313,800	4,000,000	3,944,075		31,572			5.950	6.876	FA	89,911	238,000	11/13/2006	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				1FE	1,890,957	112.1810	2,243,624	2,000,000	1,959,958		13,029			6.150	6.975	MS	36,217	123,000	09/04/2007	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	5,422,500	112.5620	5,628,095	5,000,000	5,187,724		(53,283)			5.800	4.528	MS	85,389	290,000	03/15/2010	03/15/2018
202795-HX-1	COMMONWEALTH EDISON			1	1FE	9,975,250	101.5840	10,158,370	10,000,000	9,991,017		5,246			1.950	2.004	MS	65,000	195,000	12/01/2011	09/01/2016
202795-JC-5	COMMONWEALTH EDISON CO			1	1FE	9,977,800	100.7470	10,074,700	10,000,000	9,981,929		4,129			2.150	2.204	JJ	99,139	110,486	01/06/2014	01/15/2019
202795-JE-1	COMMONWEALTH EDISON COMPANY			1	1FE	5,994,900	99.7560	5,985,342	6,000,000	5,994,963		63			3.100	3.100	MN	26,350		11/03/2014	11/01/2024
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			2	3FE	5,980,511	98.7750	5,896,964	5,970,098	5,896,964	(81,793)	3,205,783			3.250	3.427	FMAN	18,325	273,384	02/03/2014	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN			2	3FE	722,503	98.9690	714,208	721,648	714,208	(8,260)	(381)			2.828	3.037	FMAN	1,928	15,026	12/03/2013	01/23/2017
20451P-KN-5	COMPASS BANK			1	2FE	18,955,920	100.1020	19,019,418	19,000,000	18,958,035		2,115			2.750	2.800	MS	133,528		09/24/2014	09/29/2019
205768-AH-7	COMSTOCK RESOURCES INC			1	4FE	1,286,488	71.0000	1,033,050	1,455,000	1,009,132	(267,307)	(10,049)			7.750	19.380	AO	28,191	31,000	12/19/2014	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	5,323,750	68.0000	3,740,000	5,500,000	3,740,000	(1,625,682)	17,683			9.500	11.577	JD	23,222	522,500	06/14/2012	06/15/2020
205887-BG-6	CONAGRA FOODS INC				2FE	1,995,240	99.6760	1,993,514	2,000,000	1,997,161		847			2.100	2.148	MS	12,367	42,000	09/10/2012	03/15/2018
205887-BQ-4	CONAGRA FOODS INC				2FE	17,000,000	99.3340	16,886,746	17,000,000	17,000,000					1.900	1.900	JJ	139,967	323,000	01/15/2013	01/25/2018
205887-BV-3	CONAGRA FOODS INC				2FE	30,000,000	99.7530	29,925,990	30,000,000	30,000,000					0.601	0.539	JAJO	36,081	44,730	07/21/2014	07/21/2016
20605P-AB-7	CONCHO RESOURCES INC			1	3FE	205,813	104.7500	202,168	193,000	201,243		(1,765)			7.000	5.849	JJ	6,230	13,510	04/10/2012	01/15/2021
20605P-AB-7	CONCHO RESOURCES INC	LS		1	3FE	6,286,943	104.7500	6,172,918	5,893,000	6,146,407		(54,267)			7.000	5.835	JJ	190,213	412,510	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	3,156,500	101.0000	3,181,500	3,150,000	3,154,683		(679)			5.500	5.946	AO	43,313	173,250	03/07/2012	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC			1	3FE	1,500,000	100.4700	1,507,050	1,500,000	1,500,000					5.500	5.504	AO	20,625	82,500	08/14/2012	04/01/2023
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN			2	4FE	1,970,100	98.8750	1,967,613	1,990,000	1,967,613	(3,371)	884			5.000	5.274	MJSD	276	37,065	08/19/2014	05/14/2021
20825C-AR-5	CONOCOPHILLIPS				1FE	11,192,350	113.6780	11,367,750	10,000,000	10,657,382		(145,492)			5.750	3.989	FA	239,583	575,000	02/08/2011	02/01/2019
20825T-AA-5	CONOCOPHILLIPS		G		1FE	6,590,610	107.9540	6,315,309	5,850,000	6,097,354		(132,394)			5.625	3.173	AO	69,469	329,063	02/03/2011	10/15/2016
20826F-AC-0	CONOCOPHILLIPS			1	1FE	2,486,200	104.6090	2,615,218	2,500,000	2,486,231		31			4.300	4.335	MN	14,632		11/06/2014	11/15/2044
20826F-AD-8	CONOCOPHILLIPS CO			1	1FE	34,938,050	101.0350	35,362,145	35,000,000	34,938,765		715			3.350	3.375	MN	159,590		11/06/2014	11/15/2024
20826F-AE-6	CONOCOPHILLIPS CO			1	1FE	19,995,000	100.9970	20,199,400	20,000,000	19,995,088		88			2.875	2.870	MN	78,264		11/06/2014	11/15/2021
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA			2	3FE	5,971,259	99.0310	5,899,753	5,957,481	5,899,753	(70,248)	4,993,723			4.250	2.143	MJSD	6,351	108,569	11/24/2014	12/23/2020
20902C-AN-0	CONSOLIDATED CONTAINER SECOND LIEN			2	5FE	2,940,000	95.2500	2,857,500	3,000,000	2,857,500	(86,407)	3,907			7.750	8.426	JAJO	49,083	56,833	07/21/2014	01/03/2020
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	1,602,449	113.9440	1,994,022	1,750,000	1,683,686		15,255			5.650	6.825	MS	29,113	98,875	03/10/2008	09/15/2018
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B			2	3FE	4,212,426	98.1250	4,097,332	4,175,625	4,097,332	(87,806)	(6,453)			3.500	3.488	MJSD	38,257	117,511	05/31/2013	04/01/2019
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	5,058,125	96.7500	4,885,875	5,050,000	5,055,630		(927)			5.000	5.426	MS	74,347	252,500	03/06/2012	09/15/2022
216871-AC-7	COOPER US INC				2FE	4,183,448	110.1890	4,021,888	3,650,000	3,877,208		(85,538)			6.100	3.478	JJ	111,325	222,650	03/25/2011	07/01/2017
216871-AF-0	COOPER US INC				2FE	13,374,642	101.5010	13,702,689	13,500,000	13,472,158		26,035			2.375	2.600	JJ	147,844	320,625	10/07/2011	01/15/2016
219350-AY-1	CORNING INC				1FE	9,976,800	99.2190	9,921,930	10,000,000	9,986,564		4,545			1.450	1.511	MN	18,528	145,000	10/26/2012	11/15/2017
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	2,394,176	109.4300	2,188,596	2,000,000	2,168,804		(74,631)			5.500	1.590	MS	32,389	110,000	12/06/2011	03/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
223030-AK-6	COVIDIEN INTL FINANCE SA		E		1FE	23,191,542	100.9500	23,289,165	23,070,000	23,083,354		(28,785)			2.800	2.666	JD	28,709	645,960	01/26/2011	06/15/2015
22409*-AA-9	CP OPCO (CLASSIC PARTY) TERM LOAN B			2	4Z	6,648,750	101.0000	6,817,500	6,750,000	6,652,043		3,293			7.750	7.901	MJSD	122,063	13,315	10/01/2014	09/30/2020
067383-AB-5	CR BARD INC				1FE	9,997,500	102.1830	10,218,260	10,000,000	9,999,458		507			2.875	2.923	JJ	132,569	287,500	12/15/2010	01/15/2016
067383-AC-3	CR BARD INC			1	1FE	6,584,487	109.8470	6,629,236	6,035,000	6,573,844		(10,642)			4.400	2.724	JJ	122,443		11/10/2014	01/15/2021
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)		F		1FE	7,952,000	99.5330	7,962,656	8,000,000	7,953,067		1,067			3.000	3.096	AO	41,333		10/24/2014	10/29/2021
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	8,207,283	95.7500	7,707,875	8,050,000	7,707,875	(475,020)	(21,986)			6.000	6.176	JD	21,467	664,500	05/14/2014	12/15/2020
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR			1	4FE	600,000	95.5000	573,000	600,000	573,000	(27,000)				6.125	8.155	MS	12,250		09/02/2014	03/01/2022
12626P-AK-9	CRH AMERICA INC		R		2FE	6,985,930	102.9070	7,203,490	7,000,000	6,996,893		2,869			4.125	4.266	JJ	133,146	288,750	11/30/2010	01/15/2016
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TL (1ST LIEN)			2	4FE	4,440,622	93.0000	4,131,612	4,442,594	4,131,612	(309,195)	9,480,799			3.750	3.934	MJSD	17,629	113,998	04/24/2014	11/23/2020
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	16,524,000	105.2500	16,997,875	16,150,000	16,395,771		(52,583)			6.250	6.136	FA	420,573	1,009,375	07/09/2013	02/01/2021
228189-AB-2	CROWN AMERICAS LLC				3FE	2,910,000	97.0000	2,910,000	3,000,000	2,910,000	(125)	125			4.500	4.956	JJ	62,250		12/22/2014	01/15/2023
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN			2	3FE	16,009,156	98.2500	15,687,311	15,966,729	15,687,311	(281,547)	(40,298)			3.000	3.070	FMAN	1,331	631,794	01/21/2014	01/31/2021
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP				3FE	2,977,500	101.0000	3,030,000	3,000,000	2,978,479		979			4.875	4.992	AO	30,875	73,125	08/01/2014	04/15/2022
228227-BD-5	CROWN CASTLE INTL CORP				3FE	7,579,375	102.0000	7,905,000	7,750,000	7,604,603		18,371			5.250	5.553	JJ	187,615	210,000	12/19/2014	01/15/2023
126304-AK-0	CSC HOLDINGS INC				3FE	1,031,375	112.3750	1,123,750	1,000,000	1,016,004		(3,863)			7.625	7.106	JJ	35,160	76,250	07/26/2010	07/15/2018
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN			2	3FE	13,112,370	97.6430	12,840,244	13,150,194	12,840,244	(258,264)	(14,232)			2.669	2.764	FMAN	975	296,894	11/29/2013	04/17/2020
126304-AG-9	CSC HOLDINGS LLC				3FE	4,827,080	112.2500	5,001,860	4,456,000	4,639,911		(52,005)			7.875	6.402	FA	132,566	350,910	04/20/2011	02/15/2018
126307-AC-1	CSC HOLDINGS LLC				3FE	7,768,125	116.2500	5,231,250	4,500,000	5,231,250	(39,234)	(110,141)			8.625	4.069	FA	146,625	280,313	05/08/2014	02/15/2019
126307-AF-4	CSC HOLDINGS LLC				3FE	13,425,435	110.5000	13,812,500	12,500,000	13,291,578	3,207	(80,190)			6.750	5.625	MN	107,813	754,313	10/01/2014	11/15/2021
12646R-AB-1	CST BRANDS INC			1	3FE	8,185,539	101.0000	8,105,250	8,025,000	8,101,250	220,760	(13,635)			5.000	5.029	MN	66,875	251,250	12/22/2014	05/01/2023
126408-GJ-6	CSX CORP				2FE	3,476,769	109.4280	4,377,104	4,000,000	3,825,420		65,984			5.600	7.680	MN	37,333	224,000	04/20/2007	05/01/2017
126408-GM-9	CSX CORP				2FE	905,089	113.5630	1,135,634	1,000,000	960,056		10,620			6.250	7.680	MS	18,403	62,500	10/29/2007	03/15/2018
126408-GN-7	CSX CORP				2FE	1,786,375	101.3480	1,589,134	1,568,000	1,580,004		(47,278)			6.250	3.139	AO	24,500	98,000	05/17/2010	04/01/2015
126650-BH-2	CVS CAREMARK CORP				2FE	4,253,448	110.3650	4,097,834	3,713,000	3,956,892		(96,070)			5.750	2.915	JD	17,791	213,498	12/06/2011	06/01/2017
126650-BT-6	CVS CAREMARK CORP				2FE	9,985,400	100.9630	10,096,330	10,000,000	9,998,806		3,075			3.250	3.282	MN	38,819	325,000	05/13/2010	05/18/2015
126650-CB-4	CVS CAREMARK CORP			1	2FE	24,971,750	100.8950	25,223,825	25,000,000	24,977,544		5,406			2.250	2.275	JD	40,625	562,500	12/02/2013	12/05/2018
126650-CE-8	CVS CAREMARK CORP			1	2FE	30,233,060	99.5820	30,123,646	30,250,000	30,234,303		1,243			2.250	2.262	FA	262,797		08/07/2014	08/12/2019
23331A-BD-0	D.R. HORTON INC				3FE	6,326,125	104.5000	6,374,500	6,100,000	6,250,750	22,543	(64,418)			4.750	3.603	MN	37,024	289,750	12/17/2013	05/15/2017
23331A-BH-1	D.R. HORTON INC			1	3FE	1,963,000	106.0000	2,056,400	1,940,000	1,960,488		(1,806)			5.750	5.613	FA	42,141	118,194	07/31/2013	08/15/2023
233851-AD-6	DAIMLER FINANCE NA LLC		R		1FE	19,977,000	102.4590	20,491,800	20,000,000	19,993,967		4,702			3.000	3.025	MS	155,000	600,000	03/21/2011	03/28/2016
233851-AH-7	DAIMLER FINANCE NA LLC		R		1FE	34,772,500	102.4440	35,855,260	35,000,000	34,918,943		45,812			2.625	2.767	MS	270,521	918,750	09/07/2011	09/15/2016
233851-AY-0	DAIMLER FINANCE NA LLC				1FE	29,000,000	100.5330	29,154,483	29,000,000	29,000,000					0.912	0.882	FMAN	43,362	270,847	07/24/2013	08/01/2016
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC		R		1FE	20,000,000	99.7180	19,943,600	20,000,000	20,000,000					0.572	0.542	FMAN	18,760	30,268	07/24/2014	08/01/2017
235825-AB-2	DANA HOLDING CORP			1	3FE	9,555,443	105.7500	9,587,295	9,066,000	9,384,842	(15,704)	(102,044)			6.750	5.591	FA	231,183	611,955	01/14/2014	02/15/2021
235825-AC-0	DANA HOLDING CORP			1	3FE	1,600,000	103.0000	1,648,000	1,600,000	1,600,000					5.375	6.841	MS	25,322	96,272	07/30/2013	09/15/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	4,226,250	104.5000	4,180,000	4,000,000	4,180,000	(39,394)	(6,856)			6.000	5.100	MS	70,667	45,000	12/19/2014	09/15/2023
235851-AG-7	DANAHER CORP				1FE	2,965,417	111.6410	3,349,239	3,000,000	2,987,175		3,758			5.625	5.780	JJ	77,813	168,750	12/06/2007	01/15/2018
23636A-AA-9	DANSKE BANK A/S		F		1FE	14,954,700	100.6430	15,096,435	15,000,000	14,997,556		9,594			3.750	3.851	AO	140,625	562,500	03/09/2010	04/01/2015
237194-AG-0	DARDEN RESTAURANTS INC			3	3FE	2,532,831	109.9680	3,299,028	3,000,000	2,817,887		55,472			6.450	8.960	AO	40,850	189,750	10/10/2007	10/15/2017
237266-AG-6	DARLING INGREDIENTS INC			1	4FE	9,294,055	98.5000	8,891,595	9,027,000	8,891,595	(389,547)	(12,913)			5.375	5.655	JJ	223,732		10/14/2014	01/15/2022
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS TLB			2	3FE	5,940,150	98.7730	5,896,748	5,970,000	5,896,748	(44,973)	1,571			3.500	3.640	MJSD	580	90,771	07/28/2014	06/24/2021
23918K-AM-0	DAVITA INC			1	4FE	20,201,148	105.0000	20,509,650	19,533,000	19,888,008		(146,162)			6.625	6.490	MN	215,677	1,294,061	01/15/2014	11/01/2020
23918K-AP-3	DAVITA INC			1	4FE	3,441,375	106.0000	3,524,500	3,325,000	3,437,963		(3,412)			5.750	5.351	FA	72,226		10/15/2014	08/15/2022
240019-BS-7	DAYTON POWER AND LIGHT CO				2FE	19,975,196	101.1050	20,220,960	20,000,000	19,980,366		5,170			1.875	1.933	MS	110,417	187,500	07/16/2014	09/15/2016
24023K-AA-6	DBS GROUP HOLDINGS LTD		F		1FE	15,000,000	99.7910	14,968,605	15,000,000	15,000,000					2.246	2.246	JJ	154,413		07/09/2014	07/16/2019
23311V-AC-1	DCP MIDSTREAM OPERATING			1	2FE	14,906,850	99.8850	14,982,765	15,000,000	14,944,311		18,139			2.500	2.647	JD	31,250	375,000	11/19/2012	12/01/2017
23311V-AE-7	DCP MIDSTREAM OPERATING LP			1	2FE	4,970,500	97.8900	4,894,475	5,000,000	4,974,903		4,403			2.700	2.859	AO	33,750	74,250	03/10/2014	04/01/2019
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S				2	20,000,000	103.5150	20,702,998	20,000,000	20,000,000					4.020	4.248	FA	314,900	804,000	08/01/2011	08/01/2016
241627-AW-8	DE SOTO PARISH LA POLLUTN CTL				2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					0.000	1.600	JJ			12/02/2014	01/01/2019
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD		E		2FE	7,000,000	100.1330	7,009,282	7,000,000	7,000,000					2.803	2.803	JD	99,449	22,578	05/08/2014	12/30/2016
24668P-AF-4	DELHAIZE GROUP		E		2FE	14,971,050	105.0150	15,752,280	15,000,000	14,981,346		3,911			4.125	4.157	AO	139,219	618,750	04/03/2012	04/10/2019
24702R-AE-1	DELL INC				3FE	3,082,500	105.0000	3,150,000	3,000,000	3,064,357	18,224	(17,617)			5.650	4.933	AO	35,783	169,500	12/17/2013	04/15/2018
24702N-AB-6	DELL INC. TERM LOAN B			2	2FE	16,653,321	99.7000	16,779,510	16,830,000	16,658,112		27,211			4.500	4.958	JAJO	130,433	753,259	11/08/2013	04/29/2020
L2324E-AB-7	DELOS AIRCRAFT TLB (ILFC)		E	2	3FE	2,487,500	98.9580	2,473,950	2,500,000	2,473,950	(14,796)	1,246			3.500	3.735	MJSD	486	68,299	03/24/2014	03/06/2021
24713E-AF-4	DELPHI CORP			1	2FE	15,280,875	109.0000	15,750,500	14,450,000	14,984,886		(106,492)			6.125	5.254	MN	113,091	885,063	01/27/2012	05/15/2021
L2465B-AM-8	DELTA 2 (ALPHA TOPCO) 2ND LIEN TL		E	2	5FE	2,970,000	97.0000	2,910,000	3,000,000	2,910,000	(60,633)	633			7.750	8.002	MJN	646	52,958	10/10/2014	07/29/2022
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3		E	2	4FE	8,936,250	97.4170	8,767,530	9,000,000	8,767,530	(170,283)	1,563			4.750	0.000	FMAN	1,188	99,252	11/14/2014	07/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
247367-AX-3	DELTA AIR LINES 2002-1G1				1FE	10,286,692	115.0000	11,340,380	9,861,200	10,180,103		(30,051)			6.718	5.966	JJ	329,397	646,650	02/21/2012	07/02/2024
247916-AC-3	DENBURY RESOURCES INC			1	3FE	400,000	95.0000	380,000	400,000	380,000	(20,000)				6.375	6.854	FA	9,633	25,500	02/03/2011	08/15/2021
247916-AD-1	DENBURY RESOURCES INC			1	4FE	3,450,000	91.5000	3,156,750	3,450,000	3,156,750	(293,250)				5.500	6.769	MN	31,625	95,402	04/16/2014	05/01/2022
247916-AD-1	DENBURY RESOURCES INC	LS		1	4FE	2,550,000	91.5000	2,333,250	2,550,000	2,333,250	(216,750)				5.500	6.769	MN	23,375	70,515	04/16/2014	05/01/2022
249030-AB-3	DENTSPLY INTERNATIONAL				2FE	9,985,700	102.1850	10,218,450	10,000,000	9,995,124		2,900			2.750	2.768	FA	103,889	275,000	08/16/2011	08/15/2016
25156P-AH-6	DEUTSCHE TELEKOM INT FIN		F		2FE	5,547,600	105.6000	5,279,985	5,000,000	5,140,040		(109,949)			5.750	3.399	MS	78,264	287,500	02/08/2011	03/23/2016
25156P-AP-8	DEUTSCHE TELEKOM INT FIN		F		2FE	39,959,600	102.4930	40,997,080	40,000,000	39,989,076		8,256			3.125	3.147	AO	277,778	1,250,000	04/04/2011	04/11/2016
25179M-AQ-6	DEVON ENERGY CORP				2FE	8,000,000	100.0440	8,003,512	8,000,000	8,000,000					0.691	0.694	MJSD	2,609	54,995	12/11/2013	12/15/2015
25179M-AT-0	DEVON ENERGY CORP			1	2FE	14,974,050	99.6400	14,945,940	15,000,000	14,979,187		4,972			2.250	2.282	JD	15,000	333,750	12/11/2013	12/15/2018
25271C-AJ-1	DIAMOND OFFSHORE DRILL				1FE	3,225,750	102.0020	3,060,051	3,000,000	3,022,684		(44,257)			4.875	3.337	JJ	73,125	146,250	02/08/2010	07/01/2015
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B			2	3FE	10,897,127	99.0310	10,702,775	10,807,500	10,702,775	(130,148)	(14,466)			3.750	3.793	FMAN	69,798	342,991	09/30/2013	01/31/2020
254010-AC-5	DIGNITY HEALTH				1FE	15,000,000	100.7700	15,115,440	15,000,000	15,000,000					2.637	2.637	MN	83,505		10/07/2014	11/01/2019
25459H-AY-1	DIRECTV HLDG/FIN INC				2FE	24,952,750	102.6080	25,652,100	25,000,000	24,988,177		9,764			3.500	3.523	MS	291,667	875,000	03/07/2011	03/01/2016
25459H-BE-4	DIRECTV HOLDINGS/FING				2FE	8,990,640	101.8870	9,169,821	9,000,000	8,995,749		1,855			2.400	2.432	MS	63,600	216,000	03/05/2012	03/15/2017
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	117.8540	5,892,715	5,000,000	4,978,720		3,215			7.000	7.098	AO	73,889	350,000	04/12/2010	04/15/2020
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	3,240,086	110.4890	4,971,987	4,500,000	4,019,418		161,396			6.450	11.589	JD	15,319	290,250	06/05/2007	06/12/2017
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	12,694,725	101.1380	12,642,225	12,500,000	12,519,842		(46,800)			3.700	3.311	JD	38,542	462,500	01/31/2011	06/01/2015
25470X-AE-5	DISH DBS CORP				3FE	2,932,469	107.5000	2,875,625	2,675,000	2,865,547	54,288	(24,241)			6.750	5.419	JD	15,047	180,563	02/01/2012	06/01/2021
25470X-AJ-4	DISH DBS CORP				3FE	1,084,375	102.5000	1,101,875	1,075,000	1,082,549	8,330	(781)			5.875	5.846	JJ	29,122	63,156	07/19/2012	07/15/2022
25470X-AJ-4	DISH DBS CORP	D			3FE	5,000,000	102.5000	5,125,000	5,000,000	5,000,000					5.875	5.875	JJ	135,451	293,750	05/07/2012	07/15/2022
25470X-AL-9	DISH DBS CORP				3FE	1,456,000	96.7500	1,354,500	1,400,000	1,354,500	(98,292)	(3,208)			5.000	4.446	MS	20,611	35,000	05/19/2014	03/15/2023
25470X-AQ-8	DISH DBS CORP				3FE	10,532,425	100.7500	10,397,400	10,320,000	10,368,186	(148,461)	(15,778)			5.125	4.726	MN	88,150	294,688	11/10/2014	05/01/2020
25470X-AV-7	DISH DBS CORP				3FE	3,010,000	100.5000	3,025,050	3,010,000	3,010,000					5.875	5.867	MN	20,140		12/04/2014	11/15/2024
27876G-BH-0	DISH DBS CORP				3FE	2,888,750	102.6250	2,822,188	2,750,000	2,764,857		(34,438)			7.750	6.400	MN	18,352	213,125	09/20/2011	05/31/2015
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL			2	4FE	7,757,425	97.5830	7,539,870	7,726,622	7,539,870	(212,754)	(4,802)			4.250	3.191	JAJO	912	179,737	12/04/2014	09/15/2017
256677-AB-1	DOLLAR GENERAL CORP				2FE	36,563,980	96.6290	35,752,767	37,000,000	36,611,957		44,031			1.875	2.214	AO	146,458	581,250	08/18/2014	04/15/2018
257375-AH-8	DOMINION GAS HOLDINGS LLC			1	1FE	3,325,795	101.7250	3,392,519	3,335,000	3,325,844		49			3.600	3.643	JD	7,671		12/03/2014	12/15/2024
257375-AJ-4	DOMINION GAS HOLDINGS LLC			1	1FE	829,740	104.7520	874,676	835,000	829,745		5			4.600	4.645	JD	2,454		12/03/2014	12/15/2044
25746U-BN-8	DOMINION RESOURCES INC				2FE	8,997,840	101.0740	9,096,687	9,000,000	8,999,276		435			1.950	1.955	FA	66,300	175,500	08/10/2011	08/15/2016
25746U-CA-5	DOMINION RESOURCES INC			1	2FE	24,962,500	100.2920	25,073,000	25,000,000	24,963,205		705			2.500	2.542	JD	62,500		11/17/2014	12/01/2019
25746U-CB-3	DOMINION RESOURCES INC			1	2FE	4,991,650	101.2960	5,064,805	5,000,000	4,991,720		70			3.625	3.653	JD	18,125		11/17/2014	12/01/2024
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B			2	3FE	4,601,912	99.2500	4,562,808	4,597,287	4,562,808	(40,154)	1,050			4.500	1.866	MJSD	575	50,581	12/03/2014	05/28/2021
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	17,711,553	106.9130	17,624,625	16,485,000	17,635,279		(76,274)			4.250	2.900	MN	89,523	445,613	09/10/2014	11/15/2020
260543-CD-3	DOW CHEMICAL CO/THE				2FE	9,538,200	101.7240	10,172,430	10,000,000	9,889,658		94,827			2.500	3.501	FA	94,444	250,000	02/04/2011	02/15/2016
260543-BV-4	DOW CHEMICAL COMPANY				2FE	1,188,416	111.0150	1,433,206	1,291,000	1,247,690		11,074			5.700	6.831	MN	9,403	73,587	05/01/2008	05/15/2018
260547-C@-1	DOW CORNING CORPORATION SERIES 2018				2	15,000,000	104.9060	15,735,891	15,000,000	15,000,000					4.130	4.130	MS	168,642	619,500	03/23/2011	03/23/2018
233293-AM-1	DPL INC				3FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					6.750	6.750	AO	15,938		09/25/2014	10/01/2019
256882-AB-7	DPL INC			1	3FE	2,097,160	105.5000	2,029,820	1,924,000	2,029,820	6,851	(59,761)			6.500	3.046	AO	26,402	125,060	12/17/2013	10/15/2016
256882-AD-3	DPL INC			1	3FE	3,719,525	102.0000	3,417,000	3,350,000	3,417,000	58,360	(33,235)			7.250	5.707	AO	51,274	242,875	05/09/2012	10/15/2021
26138E-AM-1	DR PEPPER SNAPPLE GROUP				2FE	25,043,200	102.0150	25,503,800	25,000,000	25,009,492		(8,889)			2.900	2.869	JJ	334,306	725,000	01/13/2011	01/15/2016
26138E-AN-9	DR PEPPER SNAPPLE GROUP				2FE	29,742,825	100.8160	29,740,720	29,500,000	29,694,381		(45,453)			2.600	2.458	JJ	353,672	767,000	11/07/2013	01/15/2019
262049-AA-7	DRILL RIGS HLDS INC		E	1	4FE	13,794,313	82.5000	11,488,125	13,925,000	11,488,125	(2,285,465)	(5,855)			6.500	10.364	AO	226,281	357,500	10/27/2014	10/01/2017
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1		E	2	4FE	1,928,867	77.9380	1,554,824	1,994,949	1,554,824	(374,586)	545			6.000	6.657	JAJO	7,980	17,025	12/08/2014	03/31/2021
233331-AT-4	DTE ENERGY COMPANY			1	2FE	10,987,020	100.0170	11,001,815	11,000,000	10,987,271		251			2.400	2.436	JD	27,133		11/17/2014	12/01/2019
26441C-AK-1	DUKE ENERGY CORP			1	2FE	19,478,745	100.9140	19,678,133	19,500,000	19,485,089		4,116			2.100	2.126	JD	18,200	409,500	06/10/2013	06/15/2018
263901-AE-0	DUKE ENERGY INDIANA INC				1FE	7,000,000	100.1660	7,011,648	7,000,000	7,000,000					0.580	0.619	JAJO	9,248	41,677	07/08/2013	07/11/2016
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	113.2420	4,529,668	4,000,000	3,999,216		160			5.450	5.471	AO	54,500	218,000	03/18/2009	04/01/2019
26442R-AC-5	DUKE ENERGY PROGRESS INC				1FE	10,000,000	99.5410	9,954,120	10,000,000	10,000,000					0.432	0.403	FMAN	5,038		11/17/2014	11/20/2017
26483E-AF-7	DUN & BRADSTREET CORP				2FE	19,998,200	102.8190	20,563,860	20,000,000	19,998,914		350			3.250	3.248	JD	54,167	650,000	11/28/2012	12/01/2017
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4			2	4FE	6,016,607	97.0630	5,800,026	5,975,527	5,800,026	(212,692)	(3,889)			3.250	3.237	FMAN	3,517	195,061	05/01/2014	02/05/2021
26818A-AA-2	DYNEGY FINANCE I INC			1	4FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					6.750	8.028	MN	12,000		10/10/2014	11/01/2019
26818A-AB-0	DYNEGY FINANCE I INC			1	4FE	6,427,188	101.7500	6,359,375	6,250,000	6,341,875	(81,811)	(3,501)			7.375	7.384	MN	82,354		12/29/2014	11/01/2022
26818A-AC-8	DYNEGY FINANCE I INC			1	4FE	8,957,500	102.0000	8,925,000	8,750,000	8,812,600	(143,152)	(1,748)			7.625	7.718	MN	118,611		12/12/2014	11/01/2024
263534-CF-4	E.I. DU PONT DE NEMOURS				1FE	34,938,050	102.4500	35,857,465	35,000,000	34,983,761		12,602			2.750	2.798	AO	240,625	962,500	03/22/2011	04/01/2016
269871-AB-5	EAGLE SPINCO INC			1	3FE	1,928,409	94.7500	1,895,000	2,000,000	1,895,000	(38,020)	4,611			4.625	6.321	FA	34,944	46,250	06/30/2014	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN			2	3FE	3,280,348	99.2500	3,232,111	3,256,535	3,232,111	(24,809)	(10,551)			3.500	3.311	FMAN	317	119,571	10/31/2013	01/28/2017
277432-AJ-9	EASTMAN CHEMICAL CO				2FE	15,481,861	101.8950	15,600,170	15,310,000	15,349,484		(40,490)			3.000	2.732	JD	20,413	459,300	08/08/2011	12/15/2015

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
277432-AM-2	EASTMAN CHEMICAL CO				2FE	20,929,440	101.5610	21,327,831	21,000,000	20,964,745		13,989			2.400	2.466	JD	42,000	504,000	05/29/2012	06/01/2017
277432-AQ-3	EASTMAN CHEMICAL CO			1	2FE	19,958,200	100.5680	20,113,500	20,000,000	19,959,058		858			2.700	2.835	JJ	61,500		11/10/2014	01/15/2020
277432-AR-1	EASTMAN CHEMICAL CO			1	2FE	22,886,380	101.7980	23,413,563	23,000,000	22,887,406		1,026			3.800	3.779	MS	99,539		11/10/2014	03/15/2025
278062-AA-2	EATON CORP				2FE	4,997,107	100.0890	5,004,430	5,000,000	4,998,755		1,477			0.950	0.980	MN	7,785	47,500	11/19/2013	11/02/2015
278062-AB-0	EATON CORP				2FE	8,992,108	99.4210	8,947,863	9,000,000	8,994,290		1,956			1.500	1.523	MN	22,125	135,000	11/19/2013	11/02/2017
278642-AJ-2	EBAY INC				1FE	10,000,000	98.0870	9,808,650	10,000,000	10,000,000					0.712	0.691	FMAN	12,072	19,069	07/23/2014	08/01/2019
278642-AM-5	EBAY INC				1FE	15,000,000	99.4400	14,915,955	15,000,000	15,000,000					0.433	0.406	JAJO	11,730	16,679	07/23/2014	07/28/2017
278642-AH-6	EBAY INC.			1	1FE	20,955,480	98.9830	20,786,472	21,000,000	20,959,071		3,591			2.200	2.250	FA	196,350		07/23/2014	08/01/2019
278642-AK-9	EBAY INC.			1	1FE	9,977,900	98.9870	9,898,740	10,000,000	9,979,118		1,218			2.875	2.915	FA	122,188		07/23/2014	08/01/2021
27876G-BE-7	ECHOSTAR DBS CORP				3FE	7,087,500	105.1250	7,358,750	7,000,000	7,023,863		(20,569)			7.125	6.791	FA	207,813	498,750	08/24/2011	02/01/2016
278865-AH-3	ECOLAB INC				2FE	10,630,963	100.4740	9,725,835	9,680,000	9,709,964		(243,073)			4.875	2.313	FA	178,273	471,900	01/27/2011	02/15/2015
278865-AK-6	ECOLAB INC				2FE	35,590,912	103.2520	36,370,587	35,225,000	35,381,325		(78,467)			3.000	2.765	JD	67,515	1,056,750	03/27/2012	12/08/2016
278865-AP-5	ECOLAB INC				2FE	19,484,205	99.1040	19,325,241	19,500,000	19,490,561		3,124			1.450	1.463	JD	18,065	282,750	12/10/2012	12/08/2017
281020-AF-4	EDISON INTERNATIONAL				2FE	12,938,310	105.5430	13,720,603	13,000,000	12,972,602		9,436			3.750	3.832	MS	143,542	487,500	03/24/2011	09/15/2017
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	5,221,200	110.5180	5,525,880	5,000,000	5,134,156		(23,565)			4.625	4.031	JJ	106,632	231,250	01/31/2011	01/15/2020
28336L-BR-9	EL PASO CORP				2FE	3,943,001	113.3050	3,966,805	3,501,000	3,730,130		(59,905)			7.250	5.135	JD	21,152	253,823	03/04/2011	06/01/2018
28336L-BT-5	EL PASO CORP				2FE	5,275,000	106.0510	5,302,540	5,000,000	5,063,839		(52,932)			8.250	7.043	FA	155,833	412,500	07/02/2010	02/15/2016
28336L-BQ-1	EL PASO CORPORATION				2FE	3,329,950	110.2500	3,378,060	3,064,000	3,177,507		(42,476)			7.000	5.378	JD	9,532	214,480	02/25/2011	06/15/2017
268317-AH-7	ELECTRICITE DE FRANCE SA		F		1FE	12,000,000	100.2730	12,032,712	12,000,000	12,000,000					0.691	0.697	JAJO	16,808	62,582	01/13/2014	01/20/2017
268317-AJ-3	ELECTRICITE DE FRANCE SA		F		1FE	42,506,360	100.2460	43,105,866	43,000,000	42,594,923		88,563			2.150	2.395	JJ	408,321	462,250	01/13/2014	01/22/2019
268648-AP-7	EMC CORP				1FE	32,781,304	99.6600	32,688,513	32,800,000	32,787,002		3,649			1.875	1.882	JD	51,250	615,000	06/03/2013	06/01/2018
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP			1	2FE	17,532,100	97.2600	17,020,535	17,500,000	17,528,443		(3,657)			2.400	2.344	MN	53,667	196,000	05/20/2014	05/15/2019
29250R-AS-5	ENBRIDGE ENERGY PARTNERS	0			2FE	4,997,950	108.9620	5,448,110	5,000,000	4,998,806		195			5.200	5.229	MS	76,556	260,000	02/25/2010	03/15/2020
29250N-AG-0	ENBRIDGE INC		A		1FE	16,000,000	99.9480	15,991,728	16,000,000	16,000,000					0.885	0.839	JAJO	36,191	144,114	09/25/2013	10/01/2016
29250N-AJ-4	ENBRIDGE INC		A	1	1FE	4,974,650	86.3360	4,316,810	5,000,000	4,974,883		233			4.500	4.536	JD	13,125	116,250	05/28/2014	06/10/2044
29271L-AA-2	ENDO FINANCE CO			1	4FE	400,000	100.0000	400,000	400,000	400,000					5.750	14.376	JJ	10,606	13,161	12/11/2013	01/15/2022
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	16,651,863	104.3750	17,034,000	16,320,000	16,587,420		(64,443)			7.000	5.856	JJ	526,773	218,965	05/06/2014	07/15/2019
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	2,856,634	107.0000	2,889,000	2,700,000	2,823,826		(32,807)			7.250	3.146	JJ	90,263	37,519	05/06/2014	01/15/2022
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB		E	2	3FE	987,538	97.2500	965,206	992,500	965,206	(22,788)	457			3.250	3.402	MJSD	90	50,968	04/10/2014	03/01/2021
29265W-AA-6	ENEL SPA		F	1	3FE	3,967,320	116.1250	4,645,000	4,000,000	3,967,341		17			8.750	8.875	MS	94,306	350,000	09/17/2013	09/24/2073
292778-AA-1	ENERGY FUTURE INTERM HLDGS (EFIH) TL DIP			2	3Z	5,006,250	99.9380	4,996,900	5,000,000	4,996,900	(9,134)	(216)			4.250	0.000	MJSD	590	24,862	12/12/2014	06/19/2016
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING			1	6Z	5,973,330	118.5000	5,925,000	5,000,000	5,900,235	(4,955)	(68,140)			12.250	6.180	MS	204,167		09/29/2014	03/01/2022
29273X-AN-6	ENERGY TRANSFER EQUITY LP TERM LOAN			2	3FE	4,494,391	96.1430	4,326,435	4,500,000	4,326,435	(156,567)	1,002			3.250	3.442	MJSD	22,750	137,719	12/02/2013	12/02/2019
29358Q-AA-7	ENSCO PLC		F		2FE	6,144,503	100.4530	5,886,552	5,860,000	6,134,497		(10,006)			4.700	3.844	MS	81,096		09/24/2014	03/15/2021
29358Q-AB-5	ENSCO PLC		F		2FE	24,809,750	101.8290	25,457,150	25,000,000	24,951,129		39,085			3.250	3.413	MS	239,236	812,500	03/08/2011	03/15/2016
29358Q-AC-3	ENSCO PLC		F	1	2FE	499,320	97.1980	485,989	500,000	499,334		14			4.500	4.521	AO	5,750		09/24/2014	10/01/2024
29358Q-AC-3	ENSCO PLC	LS	F	1	2FE	4,493,880	97.1980	4,373,897	4,500,000	4,494,005		125			4.500	4.521	AO	51,750		09/24/2014	10/01/2024
29362U-AA-2	ENTEGRIS INC			1	4FE	500,000	101.2500	421,200	416,000	416,000					6.000	7.368	AO	6,240	12,480	03/25/2014	04/01/2022
29365P-AN-2	ENTERGY GULF STATES LA				1FE	2,754,746	113.0350	3,391,035	3,000,000	2,896,121		26,704			6.000	6.090	MN	30,000	180,000	05/16/2008	05/01/2018
29365T-AB-0	ENTERGY TEXAS INC				1FE	2,997,390	101.1170	3,033,519	3,000,000	2,999,765		550			3.600	3.632	JD	9,000	108,000	05/18/2010	06/01/2015
29379V-AS-2	ENTERPRISE PRODUCTS OPER				2FE	6,993,070	102.3680	7,165,774	7,000,000	6,998,418		1,413			3.200	3.256	FA	93,333	224,000	01/04/2011	02/01/2016
29379V-AX-1	ENTERPRISE PRODUCTS OPER				2FE	10,993,510	100.2640	11,029,062	11,000,000	10,998,646		2,174			1.250	1.270	FA	52,708	137,500	08/06/2012	08/13/2015
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	23,995,440	98.9930	23,758,368	24,000,000	23,995,624		184			2.550	2.556	AO	130,900		10/02/2014	10/15/2019
26875P-AH-4	EOG RESOURCES INC				1FE	4,986,800	101.8070	5,090,340	5,000,000	4,997,099		2,609			2.500	2.402	FA	52,083	125,000	11/18/2010	02/01/2016
268787-AB-4	EP ENER/EVEREST ACQ FIN			1	4FE	938,100	93.5000	827,475	885,000	827,475	(109,988)	(637)			7.750	6.629	MS	22,863		11/25/2014	09/01/2022
29977H-AD-2	EP ENER/EVEREST ACQ FIN			1	4FE	5,028,663	101.5000	5,090,225	5,015,000	5,022,735		(2,966)			6.875	8.068	MN	57,464	344,781	12/06/2012	05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL			2	4FE	4,006,525	95.9380	3,837,520	4,000,000	3,837,520	(168,189)	(816)			4.500	4.798	FMAN	23,750	162,000	04/24/2014	04/30/2019
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL			2	4FE	3,359,137	94.7500	3,158,333	3,333,333	3,158,333	(165,057)	(6,476)			3.500	3.540	MJSD	11,667	117,315	08/30/2013	05/24/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	4,780,688	101.0000	4,519,750	4,475,000	4,493,250	(168,996)	(72,244)			9.375	8.148	MN	69,922	419,531	04/29/2013	05/01/2020
26884L-AB-5	EQT CORP				2FE	990,850	108.0310	1,080,307	1,000,000	993,256		805			4.875	5.006	MN	6,229	48,750	11/02/2011	11/15/2021
29444U-AL-0	EQUINIX INC			1	4FE	2,007,500	99.5000	1,990,000	2,000,000	1,990,000	(17,500)				4.875	5.723	AO	24,646		12/29/2014	04/01/2020
29444U-AM-8	EQUINIX INC			1	4FE	8,088,575	100.0000	7,860,000	7,860,000	7,860,000	(218,606)	(9,969)			5.375	5.162	AO	105,619	115,563	11/04/2014	04/01/2023
29444U-AN-6	EQUINIX INC			1	4FE	3,500,000	100.9400	3,532,900	3,500,000	3,500,000					5.375	6.834	JJ	21,425		11/17/2014	01/01/2022
29444U-AP-1	EQUINIX INC			1	4FE	2,000,000	100.8750	2,017,500	2,000,000	2,000,000					5.750	6.400	JJ	13,097		11/17/2014	01/01/2025
294549-AR-1	EQUITABLE RESRCS				2FE	1,907,649	112.5340	2,250,680	2,000,000	1,961,508		10,184			6.500	7.175	AO	32,500	130,000	03/13/2008	04/01/2018
26885G-AB-5	ERA GROUP INC			1	4FE	3,195,483	103.0000	3,347,500	3,250,000	3,201,875		4,190			7.750	8.926	JD	11,194	251,875	06/10/2013	12/15/2022
26882P-AT-9	ERAC USA FINANCE COMPANY				2FE	5,559,150	104.3360	5,216,820	5,000,000	5,121,639		(135,677)			5.900	2.985	MN	37,694	295,000	10/07/2011	11/15/2015

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
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	6,380,468	112.2800	6,961,372	6,200,000	6,312,858		(44,044)			6.375	5.715	AO	83,442	395,250	12/02/2011	10/15/2017
26884T-AF-9	ERAC USA FINANCE COMPANY				2FE	10,996,920	102.6650	11,293,183	11,000,000	10,998,590		612			2.750	2.756	MS	89,069	302,500	03/12/2012	03/15/2017
26884T-AJ-1	ERAC USA FINANCE LLC				2FE	8,985,600	100.2350	9,021,123	9,000,000	8,994,614		4,112			1.400	1.447	AO	26,600	126,000	10/10/2012	04/15/2016
26884T-AK-8	ERAC USA FINANCE LLC				2FE	5,162,348	102.1440	5,280,840	5,170,000	5,164,326		1,383			2.800	2.705	MN	24,127	144,760	07/18/2013	11/01/2018
26884T-AM-4	ERAC USA FINANCE LLC				2FE	23,465,690	99.2550	23,324,855	23,500,000	23,468,723		3,033			2.350	2.280	AO	116,586	156,471	06/30/2014	10/15/2019
C3328T-AD-4	ESSAR STEEL ALGOMA INC INITIAL TL			2	4FE		98.5000								7.500	0.000	FMAN	1,250		12/11/2014	08/16/2019
299808-AF-2	EVEREST REINSURANCE HOLDINGS INC				1FE	3,334,000	104.7310	3,491,728	3,334,000	3,334,000					4.868	4.868	JD	13,525	79,346	06/02/2014	06/01/2044
30051J-AA-1	EVRAZ INC NA CANADA			1	3FE	5,225,000	96.7500	5,055,188	5,225,000	5,055,188	(169,813)				7.500	8.944	MN	58,781		10/31/2014	11/15/2019
30162A-AF-5	EXELIS INC				2FE	12,877,296	103.4210	13,341,309	12,900,000	12,891,552		4,557			4.250	4.328	AO	137,063	548,250	09/15/2011	10/01/2016
30204N-AC-4	EXGEN TEXAS POWER LLC TL			2	4FE	1,480,875	98.5000	1,473,396	1,495,833	1,473,396	(7,903)	423			5.750	0.000	MJSD	239	16,065	09/25/2014	09/18/2021
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B		E	2	4FE	1,477,959	99.5630	1,478,511	1,485,000	1,478,511	(288)	839			5.250	5.632	MJSD	217	54,481	04/24/2014	05/08/2019
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	3,776,710	102.0530	3,571,862	3,500,000	3,530,932		(54,338)			4.875	3.255	JJ	75,833	170,625	03/08/2010	07/21/2015
30219G-AD-0	EXPRESS SCRIPTS HOLDING				2FE	44,789,358	102.2490	46,012,230	45,000,000	44,886,922		50,875			2.650	2.773	FA	450,500	1,192,500	01/21/2013	02/15/2017
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO				2FE	16,959,030	98.9290	16,817,964	17,000,000	16,963,460		4,430			2.250	2.314	JD	17,000	201,875	06/02/2014	06/15/2019
302182-AF-7	EXPRESS SCRIPTS INC				2FE	20,935,226	102.7940	21,381,214	20,800,000	20,841,850		(29,621)			3.125	2.991	MN	83,056	650,000	10/07/2011	05/15/2016
30231G-AC-6	EXXON MOBIL CORP	0		1	1FE	5,000,000	103.1650	5,158,245	5,000,000	5,000,000					3.176	3.176	MS	46,758	77,194	03/17/2014	03/15/2024
30231G-AE-2	EXXON MOBIL CORP				1FE	17,000,000	99.9950	16,999,116	17,000,000	17,000,000					0.391	0.370	MJSD	3,136	48,853	03/17/2014	03/15/2019
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	2,600,000	102.8000	2,672,789	2,600,000	2,598,901		1,423			5.410	5.410	MS	36,728	140,660	09/27/2005	09/27/2015
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	880,000	102.6750	903,542	880,000	879,390		395			5.240	5.240	MS	12,040	46,112	09/27/2005	09/27/2015
314275-AA-6	FEDERATED RETAIL HOLDING				2FE	7,226,074	108.5020	6,723,888	6,197,000	6,722,486		(268,673)			5.900	1.400	JD	30,469	365,623	02/07/2013	12/01/2016
313305-AA-2	FEDEX CORP 2012 PASS TST				2FE	12,487,926	101.7500	12,706,464	12,487,926	12,487,926					2.625	2.625	JJ	151,156	327,935	01/20/2012	01/15/2018
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	13,543,731	105.0000	13,634,250	12,985,000	13,379,675	(73,728)	(69,900)			6.375	6.084	AO	206,948	676,069	08/27/2014	04/01/2021
31620M-AJ-5	FIDELITY NATIONAL INFORM			1	2FE	8,467,445	99.4600	8,454,092	8,500,000	8,478,213		6,337			2.000	2.085	AO	35,889	170,000	04/10/2013	04/15/2018
316773-CQ-1	FIFTH THIRD BANCORP			1	2FE	7,988,720	100.1500	8,011,984	8,000,000	7,990,527		1,807			2.300	2.335	MS	61,333	93,536	02/25/2014	03/01/2019
31677Q-AZ-2	FIFTH THIRD BANK			1	1FE	38,000,000	100.2120	38,080,446	38,000,000	38,000,000					0.742	0.694	FMAN	34,466	284,505	11/18/2013	11/18/2016
31677Q-BC-2	FIFTH THIRD BANK (OHIO)			1	1FE	14,922,750	99.9900	14,998,485	15,000,000	14,925,937		3,187			2.875	2.991	AO	138,958		09/02/2014	10/01/2021
31732F-AG-1	FILTRATION GROUP CORP TL			2	4FE	4,797,180	99.2810	4,747,362	4,781,743	4,747,362	(49,706)	(113)			4.500	1.817	MJSD	11,558		12/16/2014	11/21/2020
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z	0	0.0000	1	1						0.000	0.000	FEB			03/01/2007	02/28/2015
319963-BB-9	FIRST DATA CORP			1	5FE	2,492,500	118.7500	2,375,000	2,000,000	2,375,000	(39,443)	(78,057)			12.625	4.068	JJ	116,431	126,250	06/20/2014	01/15/2021
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL			2	3FE	9,031,813	97.9380	8,814,420	9,000,000	8,814,420	(177,169)	(224)			3.667	3.671	MJSD	7,334	223,188	09/16/2014	03/23/2018
32007U-BL-2	FIRST DATA CORP 2018B NEW TERM LOAN			2	3FE	3,010,611	97.6500	2,929,500	3,000,000	2,929,500	(79,541)	(1,570)			3.667	3.674	MJSD	2,445	92,868	04/24/2014	09/24/2018
319963-BC-7	FIRST DATA CORPORATION			1	3FE	2,693,750	105.2500	2,631,250	2,500,000	2,631,250	(7,695)	(54,805)			7.375	3.093	JD	8,194	92,188	06/11/2014	06/15/2019
319963-BE-3	FIRST DATA CORPORATION			1	3FE	2,669,753	106.7500	2,715,720	2,544,000	2,647,373	2,212	(15,337)			6.750	5.624	MN	28,620	127,508	07/31/2014	11/01/2020
335934-AF-2	FIRST QUANTUM MINERALS LTD		A	1	4FE	2,092,400	90.0000	1,989,000	2,210,000	1,989,000	(103,965)	565			7.000	9.987	FA	58,442		12/23/2014	02/15/2021
335934-AH-8	FIRST QUANTUM MINERALS LTD		A	1	4FE	4,064,125	90.0000	3,645,000	4,050,000	3,645,000	(415,502)	(3,623)			7.250	8.937	MN	37,519	102,628	11/12/2014	05/15/2022
337738-AH-1	FISERV INC				2FE	2,993,190	101.7220	3,051,669	3,000,000	2,998,916		1,408			3.125	3.193	AO	23,438	93,750	09/14/2010	10/01/2015
337738-AK-4	FISERV INC				2FE	7,995,200	102.6700	8,213,568	8,000,000	7,998,526		975			3.125	3.140	JD	11,111	250,000	06/06/2011	06/15/2016
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	6,998,740	101.3810	7,096,635	7,000,000	6,999,852		267			4.000	3.994	JJ	129,111	280,000	07/08/2010	07/15/2015
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN			2	3FE	8,297,107	98.5000	8,208,333	8,333,333	8,208,333	(91,949)	12,398			3.500	4.049	MJSD	810	295,718	09/30/2013	06/30/2017
30251G-AK-3	FMG RESOURCES AUG 2006		F	1	3FE	15,900	95.6250	14,344	15,000	14,344	(1,184)	(372)			6.000	3.244	AO	225	900	01/29/2014	04/01/2017
30251G-AK-3	FMG RESOURCES AUG 2006	LS	F	1	3FE	8,457,600	95.6250	7,731,281	8,085,000	7,731,281	(567,530)	(156,289)			6.000	4.157	AO	121,275	485,100	01/29/2014	04/01/2017
345397-VC-4	FORD MOTOR CREDIT CO				2FE	543,000	111.9150	537,193	480,000	503,378		(11,058)			8.000	5.342	JD	1,707	38,400	02/16/2011	12/15/2016
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	215,000	111.4760	222,951	200,000	206,716		(2,332)			6.625	5.236	FA	5,006	13,250	03/03/2011	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	7,000,000	105.0070	7,350,483	7,000,000	7,000,000					4.250	4.250	FA	122,306	297,500	01/31/2012	02/03/2017
345397-WJ-8	FORD MOTOR CREDIT CO LLC				2FE	14,985,600	100.3540	15,053,100	15,000,000	14,993,403		4,770			1.700	1.733	MN	36,833	255,000	05/06/2013	05/09/2016
345397-WL-3	FORD MOTOR CREDIT CO LLC				2FE	24,990,750	101.7550	25,438,625	25,000,000	24,992,942		1,758			2.875	2.883	AO	179,688	718,750	09/26/2013	10/01/2018
345397-WM-1	FORD MOTOR CREDIT CO LLC				2FE	20,000,000	99.9780	19,995,660	20,000,000	20,000,000					1.008	0.938	JAJO	42,564	189,922	11/06/2013	01/17/2017
34540U-AA-7	FORD MOTOR CREDIT CO LLC				2FE	11,454,690	100.5800	11,566,643	11,500,000	11,471,855		8,806			2.375	2.466	JJ	125,182	273,125	01/08/2013	01/16/2018
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC				2FE	10,000,000	100.0450	10,004,480	10,000,000	10,000,000					1.162	1.120	FMAN	18,723		10/28/2014	11/04/2019
345397-WY-5	FORD MOTOR CREDIT COMPANY LLC				2FE	20,000,000	99.4620	19,892,420	20,000,000	20,000,000					2.597	2.597	MN	82,238		10/28/2014	11/04/2019
345838-AC-0	FOREST LABORATORIES INC				2FE	21,089,173	105.6370	20,810,489	19,700,000	21,000,361		(88,812)			4.375	2.658	FA	359,115		09/11/2014	02/01/2019
345838-AC-0	FOREST LABORATORIES INC	0			2FE	2,838,945	105.6370	2,799,381	2,650,000	2,826,593		(12,352)			4.375	2.642	FA	48,307		09/09/2014	02/01/2019
345838-AE-6	FOREST LABORATORIES INC			1	2FE	47,284,739	107.2220	46,291,983	43,174,000	47,044,954		(239,785)			4.875	3.250	FA	795,121	883,281	09/02/2014	02/15/2021
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06	0		1	1FE	7,847,810	105.2670	8,489,784	8,065,000	7,925,100		12,835			4.650	5.043	FA	156,259	375,023	01/25/2008	08/01/2023
G3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN		E	2	2FE	14,385,931	90.6000	13,017,010	14,367,560	14,382,264		(1,163)			3.750	3.927	MJSD	109,253	385,306	04/24/2014	06/30/2019
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,998,350	101.0410	5,052,040	5,000,000	4,999,768		341			2.600	2.609	MS	43,333	130,000	08/26/2010	09/01/2015
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT			1	1FE	5,750,000	104.9410	6,034,108	5,750,000	5,750,000					4.950	4.950	MN	47,438	284,625	04/27/2006	04/01/2016

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 (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
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A				1FE	5,000,000	105.5030	5,275,150	5,000,000	5,000,000					4.950	4.950	MN	41,250	247,500	05/11/2006	11/01/2016
35671D-BH-7	FREEPORT-MCMORAN INC				2FE	19,923,800	99.0800	19,816,040	20,000,000	19,925,043		1,243			4.000	4.063	MN	104,444		11/10/2014	11/14/2021
35671D-BJ-3	FREEPORT-MCMORAN INC			1	2FE	3,316,868	97.4910	3,249,358	3,333,000	3,316,928		60			5.400	5.441	MN	23,498		11/10/2014	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC			1	2FE	4,995,250	97.1030	4,855,140	5,000,000	4,995,300		50			4.550	4.563	MN	29,701		11/10/2014	11/14/2024
35671D-BL-8	FREEPORT-MCMORAN INC	LS		1	2FE	4,995,250	97.1030	4,855,140	5,000,000	4,995,300		50			4.550	4.563	MN	29,701		11/10/2014	11/14/2024
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL			2	4FE	4,958,728	97.4380	4,859,628	4,987,406	4,859,628	(99,416)	317			4.250	0.000	FMAN	14,484	10,352	12/11/2014	02/28/2020
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	3,962,400	106.6250	4,265,000	4,000,000	3,974,535		3,368			5.750	5.901	FA	86,889	230,000	01/26/2011	02/15/2021
35803Q-AD-9	FRESENIUS MED				3FE	13,520,313	109.2500	13,902,063	12,725,000	13,077,081		(125,509)			6.875	5.687	JJ	403,400	874,844	04/20/2011	07/15/2017
35802X-AD-5	FRESENIUS MED CARE II				3FE	6,887,500	106.7500	7,339,063	6,875,000	6,883,337		(1,560)			5.625	5.596	JJ	162,207	386,719	05/16/2012	07/31/2019
35906A-AB-4	FRONTIER COMMUNICATIONS				3FE	2,270,000	112.2500	2,245,000	2,000,000	2,147,457		(34,203)			8.125	5.902	AO	40,625	162,500	02/08/2011	10/01/2018
35906A-AK-4	FRONTIER COMMUNICATIONS				3FE	3,390,000	111.7500	3,352,500	3,000,000	3,328,765	32,610	(33,845)			8.750	6.815	AO	55,417	262,500	02/15/2013	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	1,125,000	101.7500	1,144,688	1,125,000	1,125,000	14,063				7.125	7.125	JJ	36,961	80,156	08/08/2012	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	4,276,000	103.0000	4,274,500	4,150,000	4,244,500	4,974	(6,349)			7.625	7.202	AO	66,803	244,000	05/05/2014	04/15/2024
35906A-AP-3	FRONTIER COMMUNICATIONS CORP			1	3FE	1,850,000	100.5000	1,859,250	1,850,000	1,850,000					6.250	6.250	MS	33,403		09/03/2014	09/15/2021
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP			1	3FE	5,919,500	100.0000	5,950,000	5,950,000	5,920,089		589			6.875	6.838	JJ	118,174		09/10/2014	01/15/2025
35906A-A#-5	FRONTIER COMMUNICATIONS TLA			2	3	3,873,423	98.0000	3,811,111	3,888,889	3,811,111	(62,626)	4,293			3.045	3.242	FMAN	329	117,398	12/31/2013	10/14/2016
302941-AJ-8	FTI CONSULTING INC			1	3FE	17,571,000	104.7500	17,545,625	16,750,000	17,226,713	(28,898)	(195,197)			6.750	5.608	AO	282,656	1,231,875	01/06/2014	10/01/2020
302941-AM-1	FTI CONSULTING INC			1	3FE	4,262,654	102.2500	4,293,478	4,199,000	4,245,464	(5,418)	(3,730)			6.000	6.201	MN	32,192	191,940	12/01/2014	11/15/2022
364725-BA-8	GANNETT CO INC			1	3FE	6,202,718	102.0000	6,120,000	6,000,000	6,120,000	(67,293)	(15,426)			5.125	5.178	JJ	141,792		07/31/2014	07/15/2020
364725-BD-2	GANNETT CO INC			1	3FE	7,772,320	102.2500	7,688,178	7,519,000	7,642,049	(118,886)	(11,386)			5.125	4.591	AO	81,351		10/23/2014	10/15/2019
364725-BE-0	GANNETT CO INC			1	3FE	991,569	106.0000	1,060,000	1,000,000	991,703		133			6.375	7.327	AO	13,458		10/23/2014	10/15/2023
36740P-AA-1	GATES GLOBAL LLC			1	5FE	9,837,750	95.7700	9,457,288	9,875,000	9,457,288	(379,926)	(536)			6.000	7.195	JJ	304,479		09/12/2014	07/15/2022
36740P-AA-1	GATES GLOBAL LLC	LS		1	5FE	2,000,000	95.7700	1,915,400	2,000,000	1,915,400	(84,600)				6.000	7.031	JJ	61,667		06/12/2014	07/15/2022
361448-AP-8	GATX CORP				2FE	9,993,900	100.6450	10,064,450	10,000,000	9,995,840		1,097			2.375	2.571	JJ	99,618	323,924	03/15/2013	07/30/2018
361448-AR-4	GATX CORP				2FE	19,892,600	99.5790	19,915,880	20,000,000	19,913,926		19,126			2.500	2.519	MS	147,222	411,111	11/14/2013	03/15/2019
361448-AT-0	GATX CORP				2FE	11,983,920	99.2450	11,909,448	12,000,000	11,986,235		2,315			2.500	2.481	JJ	125,833	121,667	02/27/2014	07/30/2019
361448-AS-2	GATX CORPORATION				2FE	16,040,531	99.0290	15,894,187	16,050,000	16,043,100		2,570			1.250	1.270	MS	65,203	100,313	02/27/2014	03/04/2017
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20				1	25,000,000	103.0510	25,762,738	25,000,000	25,000,000					3.140	3.140	MS	237,681	797,500	09/12/2011	09/12/2016
369550-AV-0	GENERAL DYNAMICS CORP				1FE	9,937,600	98.9910	9,899,130	10,000,000	9,963,905		12,297			1.000	1.134	MN	12,778	100,000	11/01/2012	11/15/2017
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	13,962,125	116.3170	14,539,663	12,500,000	13,383,750		(170,369)			6.000	4.289	FA	300,000	750,000	05/25/2011	08/07/2019
36962G-4L-5	GENERAL ELEC CAP CORP				1FE	14,978,850	101.4600	15,218,955	15,000,000	14,997,741		4,451			3.500	3.533	JD	2,917	525,000	06/21/2010	06/29/2015
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	14,982,150	103.9880	15,598,140	15,000,000	14,993,251		3,591			3.350	3.376	AO	103,292	502,500	10/12/2011	10/17/2016
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	5,421,955	104.1880	5,209,390	5,000,000	5,105,875		(100,916)			5.000	2.876	JJ	120,139	250,000	10/07/2011	01/08/2016
369604-BC-6	GENERAL ELECTRIC CO				1FE	5,522,071	110.9310	5,546,560	5,000,000	5,261,588		(83,589)			5.250	3.360	JD	18,229	262,500	10/07/2011	12/06/2017
37045V-AF-7	GENERAL MOTORS CO				3FE	2,996,875	119.4600	2,986,500	2,500,000	2,986,500	(10,265)	(110)			6.250	4.947	AO	38,628		12/22/2014	10/02/2043
37045V-AG-5	GENERAL MOTORS CO				3FE	15,883,680	100.2500	16,040,000	16,000,000	15,884,913		1,233			4.000	4.033	AO	87,111		11/04/2014	04/01/2025
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY I				3FE	4,010,000	101.9890	4,079,560	4,000,000	4,009,515		(485)			4.250	4.215	MN	21,722	85,000	06/20/2014	05/15/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL COMPANY I				3FE	11,000,000	104.3750	11,481,250	11,000,000	11,000,000					4.375	4.375	MS	128,333		09/22/2014	09/25/2021
37045X-AB-2	GENERAL MOTORS FINL CO				3FE	6,647,546	113.2500	7,160,798	6,323,000	6,554,255	1,008	(62,076)			6.750	5.595	JD	35,567	426,803	12/13/2013	06/01/2018
372917-AQ-7	GENZYME CORP-GENL DIVISN		R		1FE	22,394,110	101.3810	22,303,842	22,000,000	22,037,364		(80,509)			3.625	3.177	JD	35,444	797,500	03/01/2011	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN	D	R		1FE	10,887,200	112.6440	11,264,410	10,000,000	10,573,070		(92,796)			5.000	3.826	JD	22,222	500,000	06/08/2011	06/15/2020
36159R-AG-8	GEO GROUP INC			1	3FE	7,137,821	98.2500	7,299,975	7,430,000	7,165,539	246,369	23,420			5.125	6.690	AO	95,197	366,053	08/14/2014	04/01/2023
36159R-AK-9	GEO GROUP INC			1	3FE	4,420,031	102.5000	4,486,425	4,377,000	4,411,425	(3,549)	(5,057)			5.875	6.886	JJ	118,574	128,574	03/18/2014	01/15/2022
36159R-AE-3	GEO GROUP INC/THE			1	3FE	8,162,969	104.7500	8,510,938	8,125,000	8,146,950		(4,506)			6.625	7.097	FA	203,351	538,281	02/08/2011	02/15/2021
37331N-AG-6	GEORGIA-PACIFIC LLC			1	2FE	15,999,840	100.5980	16,095,616	16,000,000	15,999,843		3			3.163	3.176	MN	77,318		11/03/2014	11/15/2021
375558-AT-0	GILEAD SCIENCES INC				1FE	21,963,920	103.7650	22,828,300	22,000,000	21,985,426		7,273			3.050	3.064	JD	55,917	671,000	12/06/2011	12/01/2016
375558-AY-9	GILEAD SCIENCES INC				1FE	12,471,500	100.5380	12,567,263	12,500,000	12,472,128		628			2.350	2.501	FA	35,903		11/12/2014	02/01/2020
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	22,023,445	112.6530	22,902,253	20,330,000	21,157,233		(225,878)			5.650	4.352	MN	146,771	1,148,645	02/07/2011	05/15/2018
378272-AC-2	GLENCORE FUNDING LLC				2FE	5,000,000	100.4980	5,024,920	5,000,000	5,000,000					1.396	1.333	FMAN	6,590	70,850	05/22/2013	05/27/2016
378272-AD-0	GLENCORE FUNDING LLC				2FE	9,950,200	98.4680	9,846,750	10,000,000	9,963,517		8,462			2.500	2.423	JJ	115,278	250,000	05/22/2013	01/15/2019
378272-AE-8	GLENCORE FUNDING LLC				2FE	10,000,000	101.6890	10,168,890	10,000,000	10,000,000					1.591	1.493	JAJO	34,463	161,781	05/22/2013	01/15/2019
378272-AG-3	GLENCORE FUNDING LLC		R		2FE	9,967,400	100.2400	10,024,000	10,000,000	9,971,494		4,094			3.125	3.196	AO	53,819	156,250	04/22/2014	04/29/2019
361841-AB-5	GLP CAPITAL LP			1	3FE	2,800,000	102.2500	2,863,000	2,800,000	2,800,000					4.375	4.375	MN	20,417	61,250	07/31/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP			1	3FE	2,775,000	101.2500	2,809,688	2,775,000	2,775,000					4.875	4.875	MN	22,547	67,641	07/31/2014	11/01/2020
380956-AD-4	GOLDCORP INC		G	1	2FE	14,153	97.4920	15,599	16,000	14,381		154			3.700	5.262	MS	174	592	06/28/2013	03/15/2023
38141E-B7-3	GOLDMAN SACHS & CO				1FE	45,000,000	100.9800	45,440,955	45,000,000	45,000,000					1.332	1.293	FMAN	74,931	611,741	11/12/2013	11/15/2018
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	2,053,660	112.0700	2,241,394	2,000,000	2,033,560		(5,517)			5.375	5.004	MS	31,653	107,500	02/01/2011	03/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
38147M-AA-3	GOLDMAN SACHS GROUP INC				1FE	9,991,700	102.5880	10,258,800	10,000,000	9,993,985		1,586			2.900	2.918	JJ	130,500	290,000	07/16/2013	07/19/2018
38141E-C4-9	GOLDMAN SACHS GROUP INC/THE				1FE	45,000,000	99.8520	44,933,535	45,000,000	45,000,000					1.043	1.043	MJSD	20,857		12/11/2014	12/15/2017
382550-BC-4	GOODYEAR TIRE & RUBBER			1	4FE	2,805,000	108.0000	2,970,000	2,750,000	2,795,920		(6,913)			7.000	7.212	MN	24,597	192,500	08/28/2013	05/15/2022
382550-BD-2	GOODYEAR TIRE & RUBBER			1	4FE	8,632,500	106.0000	9,063,000	8,550,000	8,613,900		(13,227)			6.500	7.672	MS	185,250	555,750	08/13/2013	03/01/2021
382550-BB-6	GOODYEAR TIRE & RUBBER CO			1	4FE	3,608,625	106.0000	3,418,500	3,225,000	3,418,500	(40,414)	(149,711)			8.250	3.006	FA	100,513	256,781	06/11/2014	08/15/2020
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN			1	3FE	1,500,000	100.5000	1,507,500	1,500,000	1,500,000					4.875	4.875	MN	11,172		10/23/2014	11/15/2022
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	980,000	100.7500	1,007,500	1,000,000	983,094		2,232			4.750	5.086	AO	10,028	47,500	08/02/2013	04/15/2021
39248T-AA-4	GREEKTOWN HOLDINGS LLC			1	4FE	3,209,550	99.7500	3,187,013	3,195,000	3,187,013	(21,922)	(615)			8.875	13.007	MS	83,492	17,849	12/22/2014	03/15/2019
G4123E-AC-0	GRIFOLS WORLDWIDE OP LTS TLB		E	2	3FE	2,947,725	98.5000	2,932,838	2,977,500	2,932,838	(16,471)	1,583			3.169	3.368	MJSD	262	38,789	08/05/2014	02/27/2021
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B			2	3FE	4,934,531	97.8740	4,844,763	4,950,000	4,844,763	(91,398)	1,630			3.750	3.757	MON	516	194,400	02/12/2014	01/02/2021
398905-AH-2	GROUP 1 AUTOMOTIVE INC			1	4FE	17,596,438	97.7500	17,277,313	17,675,000	17,277,313	(320,862)	1,737			5.000	5.858	JD	73,646	439,420	10/28/2014	06/01/2022
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	10,006,100	107.3460	10,734,620	10,000,000	10,004,471		(699)			4.875	4.865	JD	1,354	487,500	03/30/2011	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV		F		2FE	9,959,000	100.3930	10,039,300	10,000,000	9,960,732		1,732			3.875	3.925	JD	4,306	193,750	06/24/2014	06/27/2024
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL		G	2	3FE	3,940,200	99.1250	3,925,350	3,960,000	3,925,350	(17,160)	2,310			3.250	3.462	FMAN	358	117,291	02/07/2014	01/16/2021
423074-AR-4	H.J. HEINZ CO			1	3FE	5,295,043	101.0000	5,373,200	5,320,000	5,295,636		593			4.250	10.190	AO	47,732	49,300	12/12/2014	10/15/2020
406216-BC-4	HALLIBURTON COMPANY			1	1FE	32,849,660	99.5680	32,731,054	32,873,000	32,856,003		4,530			2.000	2.011	FA	273,942	650,155	07/29/2013	08/01/2018
406216-BC-4	HALLIBURTON COMPANY	LS		1	1FE	1,725,774	99.5680	1,719,543	1,727,000	1,726,107		238			2.000	2.011	FA	14,392	34,156	07/29/2013	08/01/2018
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL SERVICES				1FE	28,888,930	99.9930	28,998,057	29,000,000	28,895,059		6,129			2.400	2.481	MS	203,000		09/11/2014	09/15/2019
41283L-AA-3	HARLEY-DAVIDSON FINL SER				1FE	10,470,800	103.2050	10,320,520	10,000,000	10,142,961		(115,254)			3.875	2.661	MS	114,097	387,500	01/26/2012	03/15/2016
41283L-AB-1	HARLEY-DAVIDSON FINL SER				1FE	23,032,540	102.4660	23,567,065	23,000,000	23,014,572		(6,348)			2.700	2.741	MS	182,850	621,000	02/02/2012	03/15/2017
40412C-AB-7	HCA HOLDINGS INC			1	4FE	2,137,500	106.5000	2,130,000	2,000,000	2,130,000	(6,026)	(1,474)			7.750	4.131	MN	19,806		12/18/2014	05/15/2021
197677-AG-2	HCA INC				4FE	2,317,500	112.5000	2,531,250	2,250,000	2,312,456		(3,870)			7.690	7.304	JD	7,690	96,125	09/03/2013	06/15/2025
404119-BM-0	HCA INC				3FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000					3.750	3.750	MS	11,042	18,542	03/03/2014	03/15/2019
404119-BN-8	HCA INC				3FE	1,526,250	102.7500	1,541,250	1,500,000	1,525,562		(688)			5.000	4.769	MS	22,083	37,083	09/04/2014	03/15/2024
404119-BP-3	HCA INC				3FE	3,275,000	101.5000	3,324,125	3,275,000	3,275,000					4.250	4.250	AO	28,611		10/07/2014	10/15/2019
404119-BQ-1	HCA INC				3FE	2,750,000	104.5000	2,873,750	2,750,000	2,750,000					5.250	5.250	AO	29,677		10/07/2014	04/15/2025
404121-AC-9	HCA INC				3FE	15,179,266	112.0500	16,695,450	14,900,000	15,126,312		(37,633)			6.500	6.183	FA	365,878	968,500	08/22/2013	02/15/2020
428040-CN-7	HDTFS INC			1	4FE	10,000	101.0000	10,100	10,000	10,000					6.250	6.839	AO	132	625	03/14/2013	10/15/2022
428040-CN-7	HDTFS INC	LS		1	4FE	280,000	101.0000	282,800	280,000	280,000					6.250	6.839	AO	3,694	17,500	03/14/2013	10/15/2022
428040-CP-2	HDTFS INC			1	4FE	3,052,343	100.7500	2,972,125	2,950,000	2,963,125	(33,257)	(17,055)			5.875	6.024	AO	36,588	173,313	03/14/2013	10/15/2020
421924-BG-5	HEALTHSOUTH CORP			1	3FE	1,082,500	104.5000	1,045,000	1,000,000	1,042,468		(14,698)			8.125	6.317	FA	30,694	81,250	02/08/2012	02/15/2020
421924-BJ-9	HEALTHSOUTH CORP			1	3FE	3,336,063	106.0000	3,301,900	3,115,000	3,250,323		(34,058)			7.750	6.414	MS	71,083	241,413	05/17/2012	09/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	3FE	3,187,250	104.0000	3,328,000	3,200,000	3,187,508	26,990	519			5.750	6.463	MN	30,667	184,000	07/18/2013	11/01/2024
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN			2	4FE	2,483,136	98.8750	2,465,680	2,493,734	2,465,680	(17,628)	172			4.500	0.000	MJSD	312	19,219	11/17/2014	06/02/2021
40419V-AJ-1	HEINZ (HJ) CO TLB-2			2	3FE	60,064,032	99.2680	59,364,805	59,802,559	59,364,805	(697,143)	(3,516)			3.500	3.596	MJSD	5,814	2,455,047	08/01/2013	06/05/2020
428040-CJ-6	HERTZ CORP			1	4FE	12,157,088	103.0000	12,367,210	12,007,000	12,069,519		(24,591)			6.750	6.548	AO	171,100	810,473	02/01/2011	04/15/2019
42804V-AM-3	HERTZ CORP B-1 TL			2	3FE	5,291,815	99.2500	5,231,080	5,270,609	5,231,080	(37,747)	(5,854)			4.000	3.928	MJSD	34,792	250,534	11/29/2013	03/11/2018
428236-BW-2	HEWLETT-PACKARD CO				2FE	14,997,750	101.8770	15,281,610	15,000,000	14,998,855		403			2.600	2.607	MS	114,833	390,000	03/07/2012	09/15/2017
428236-BY-8	HEWLETT-PACKARD CO				2FE	10,259,535	100.1280	10,263,100	10,250,000	10,257,882		(1,653)			2.750	2.730	JJ	130,759	140,938	01/28/2014	01/14/2019
428236-BZ-5	HEWLETT-PACKARD CO				2FE	500,000	98.2890	491,445	500,000	500,000					1.170	1.182	JAJO	1,284	4,452	01/09/2014	01/14/2019
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB			2	3FE	1,985,025	95.5000	1,905,225	1,995,000	1,905,225	(80,164)	364			4.250	4.343	MJSD	236	24,973	09/16/2014	08/19/2021
43134L-AD-4	HILEX POLY (NOVOLEX HLDGS) TL			2	4FE	1,732,500	98.4380	1,722,665	1,750,000	1,722,665	(9,889)	54			6.000	6.398	JAJO	2,917		12/22/2014	12/05/2021
803111-AR-4	HILLSHIRE BRANDS CO				2FE	19,904,400	100.7210	20,144,140	20,000,000	19,985,689		19,763			2.750	2.855	MS	161,944	550,000	12/15/2011	09/15/2015
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL			2	3FE	9,265,760	98.7080	9,134,819	9,254,386	9,134,819	(132,562)	9,316			3.500	3.428	MON	39,192	358,768	02/05/2014	10/25/2020
43534#-AA-9	HOLLANDER SLEEP PRODUCTS LLC TL			2	4Z	7,387,500	99.5980	7,469,850	7,500,000	7,390,342		2,842			9.000	0.000	MJSD	136,875		10/20/2014	10/10/2020
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 – TL			2	3FE	1,756,328	98.9310	1,732,795	1,751,519	1,732,795	(17,368)	(2,926)			3.250	3.317	FMAN	1,265	80,022	11/29/2013	08/01/2019
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15			2	4	151,830	104.5240	190,653	182,401	150,516		1,829			3.000	3.031	MON	456	5,030	02/12/2002	12/01/2015
437076-BB-7	HOME DEPOT INC			1	1FE	47,932,320	101.9070	48,915,264	48,000,000	47,949,304		13,020			2.250	2.084	MS	333,000	1,080,000	09/03/2013	09/10/2018
437076-BE-1	HOME DEPOT INC			1	1FE	23,409,995	100.2450	23,557,599	23,500,000	23,419,480		9,485			2.000	2.086	JD	20,889	238,917	06/09/2014	06/15/2019
438516-AX-4	HONEYWELL INTERNATIONAL				1FE	7,496,159	110.9280	7,421,050	6,690,000	7,074,258		(113,167)			5.300	3.372	MS	118,190	354,570	01/31/2011	03/01/2018
44328M-BT-0	HSBC BANK PLC		E		1FE	7,985,040	98.9100	7,912,768	8,000,000	7,989,786		2,929			1.500	1.539	MN	15,333	120,000	05/08/2013	05/15/2018
40428H-PN-6	HSBC USA INC		R		1FE	28,982,310	99.9710	28,991,532	29,000,000	28,982,757		447			2.375	2.388	MN	91,833		11/05/2014	11/13/2019
40434C-AC-9	HSBC USA INC		R		1FE	19,952,000	99.8470	19,969,400	20,000,000	19,956,641		4,641			2.250	2.298	JD	10,000	225,000	06/16/2014	06/23/2019
444859-BA-9	HUMANA INC			1	2FE	16,742,688	97.2370	16,676,060	17,150,000	16,754,904		12,217			3.150	3.495	JD	45,019	270,113	09/16/2014	12/01/2022
444859-BC-5	HUMANA INC				2FE	14,999,250	99.9930	14,998,875	15,000,000	14,999,290		40			2.625	2.645	AO	111,563		09/16/2014	10/01/2019
446150-AH-7	HUNTINGTON BANCSHARES			1	2FE	5,588,800	101.2160	5,668,074	5,600,000	5,591,820		2,147			2.600	2.644	FA	60,262	145,600	07/30/2013	08/02/2018
446438-RE-5	HUNTINGTON NATIONAL BANK			1	1FE	17,076,915	100.0530	17,109,097	17,100,000	17,087,677		7,632			1.350	1.398	FA	95,546	230,850	07/30/2013	08/02/2016

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 (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
446438-RF-2	HUNTINGTON NATIONAL BANK			1	1FE	24,994,750	99.5870	24,896,825	25,000,000	24,996,676		1,730			1.300	1.307	MN	37,014	325,000	11/15/2013	11/20/2016
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL			2	3FE	7,986,250	98.1500	7,852,000	8,000,000	7,796,728		7,162			3.750	4.231	MJSD	833	86,996	10/09/2014	08/12/2021
44841C-AA-2	HUTCH WHAMPOA INT 11 LTD		F		1FE	5,064,350	103.6060	5,180,300	5,000,000	5,027,696		(12,977)			3.500	3.216	JJ	81,667	175,000	01/31/2012	01/13/2017
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	1,996,580	102.5180	2,050,360	2,000,000	1,999,555		618			4.625	4.658	MS	28,264	92,500	09/08/2009	09/11/2015
44841D-AB-8	HUTCHISON WHAMPOA FINANCE 09 LTD		F		1FE	29,965,200	100.4580	30,137,370	30,000,000	29,965,694		494			3.625	3.639	AO	184,271		10/28/2014	10/31/2024
44842C-AA-1	HUTCHISON WHAMPOA INTERNATIONAL 12		F		1FE	29,908,400	100.2010	30,060,300	30,000,000	29,939,599		20,343			2.000	2.073	MN	88,333	600,000	12/06/2013	11/08/2017
44923Q-AD-6	HYUNDAI CAPITAL AMERICA		R		2FE	8,987,670	100.4880	9,043,875	9,000,000	8,993,054		2,424			2.125	2.155	AO	47,281	191,250	09/24/2012	10/02/2017
44923Q-AE-4	HYUNDAI CAPITAL AMERICA		R		2FE	14,991,300	100.4100	15,061,530	15,000,000	14,997,780		2,909			1.625	1.646	AO	60,260	243,750	09/24/2012	10/02/2015
44923Q-AG-9	HYUNDAI CAPITAL AMERICA				2FE	24,925,000	102.0200	25,504,900	25,000,000	24,944,837		14,301			2.875	2.940	FA	283,507	718,750	08/06/2013	08/09/2018
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR		F		2FE	9,969,900	100.9090	10,090,860	10,000,000	9,998,079		6,491			4.500	4.568	AO	95,000	450,000	04/12/2010	04/15/2015
459200-GJ-4	IBM CORP				1FE	40,043,694	111.4440	38,549,456	34,591,000	37,044,291		(861,513)			5.700	2.954	MS	586,029	1,971,687	12/06/2011	09/14/2017
451102-BB-2	ICAHN ENTERPRISES LP			1	3FE	6,008,750	99.7500	6,019,913	6,035,000	5,999,078	(10,713)	1,041			4.875	7.047	MS	86,627	135,779	10/16/2014	03/15/2019
451102-BF-3	ICAHN ENTERPRISES LP			1	3FE	4,130,000	100.4380	4,017,500	4,000,000	4,017,500	(109,250)	(3,250)			5.875	6.069	FA	97,917		11/04/2014	02/01/2022
96925H-AB-8	IMG WORLDWIDE INC TL (WME ENTERT)			2	4FE	1,967,631	96.4380	1,916,711	1,987,506	1,916,711	(52,212)	1,292			5.250	5.612	FMAN	18,407	7,862	06/13/2014	05/06/2021
45257#-AA-9	IMPACT CHILDCARE LLC ABS				5Z	990,894	92.4500	916,082	990,894	916,082	6,387				5.053	5.092	JAJO	10,569	51,728	01/18/2013	06/15/2020
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS			2	5Z	85,426	94.2400	76,995	81,701	76,995	3,463	(137)			7.900	7.594	JAJO	1,398	(49)	01/18/2013	01/31/2029
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN			2	3FE	7,387,816	97.5000	7,187,587	7,371,884	7,187,587	(165,389)	2,297			3.500	3.674	MJSD	21,865	188,175	03/17/2014	03/17/2021
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)			2	4FE	10,752,439	96.7630	10,388,032	10,735,541	10,388,032	(345,613)	(1,892)			3.750	3.923	MJSD	1,118	404,974	02/27/2014	06/03/2020
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)			2	4FE	8,986,873	96.8820	8,694,436	8,974,253	8,694,436	(220,158)	(72,280)			3.750	4.057	MJSD	935	341,645	01/15/2014	06/03/2020
45676F-AF-1	INFORMATION RESOURCES (IRI) TL			2	4FE	2,543,326	99.5000	2,518,861	2,531,519	2,518,861	(23,367)	(1,098)			4.750	4.912	MJSD	16,990	86,415	04/24/2014	09/30/2020
45685E-AE-6	ING US INC				2FE	16,972,951	102.3750	17,403,801	17,000,000	16,980,852		5,775			2.900	2.938	FA	186,244	493,000	08/16/2013	02/15/2018
45687A-AL-6	INGERSOLL-RAND GLOBAL HOLDING COMP				2FE	99,875	101.5770	101,577	100,000	99,889		14			2.875	2.904	JJ	1,326	1,438	06/18/2014	01/15/2019
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE		E	1	2FE	14,990,100	99.3530	14,902,905	15,000,000	14,990,394		294			2.625	2.643	MN	68,906		10/23/2014	05/01/2020
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE		E	1	2FE	19,885,000	99.3900	19,878,080	20,000,000	19,886,686		1,686			3.550	3.624	MN	124,250		10/23/2014	11/01/2024
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE		E	1	2FE	3,314,229	101.6760	3,389,881	3,334,000	3,314,283		54			4.650	4.690	MN	27,130		10/23/2014	11/01/2044
457030-AJ-3	INGLES MARKET INC			1	4FE	4,250,000	100.4110	4,267,468	4,250,000	4,250,000	85,000				5.750	6.313	JD	10,861	244,375	12/18/2013	06/15/2023
457153-AG-9	INGRAM MICRO INC			1	2FE	12,456,125	99.9670	12,495,875	12,500,000	12,456,278		153			4.950	4.997	JD	27,500		12/10/2014	12/15/2024
219023-AE-8	INGREDION INC				2FE	3,992,920	101.6730	4,066,912	4,000,000	3,998,769		1,436			3.200	3.323	MN	21,333	128,000	09/14/2010	11/01/2015
45763P-AE-6	INMARSAT FINANCE PLC		F	1	3FE	14,905,604	99.0000	14,899,500	15,050,000	14,881,220	(28,239)	3,856			4.875	6.523	MN	95,415	152,070	12/30/2014	05/15/2022
45824T-AC-9	INTELSAT JACKSON HLDG		E	1	4FE	4,145,563	105.6250	4,198,594	3,975,000	4,076,739	(1,849)	(36,934)			7.250	6.483	AO	60,840	288,188	11/04/2013	10/15/2020
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA		E	1	4FE	6,457,182	99.3900	6,559,740	6,600,000	6,453,059	(10,392)	6,268			5.500	6.705	FA	151,250	154,000	08/04/2014	08/01/2023
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN		E	2	3FE	22,753,202	98.3750	22,312,830	22,681,402	22,312,830	(436,296)	(13,581)			3.750	3.862	MJSD	37,802	862,366	12/16/2013	06/30/2019
45866F-AB-0	INTERCONTINENTALEXCHANGE INC				1FE	14,986,650	101.8220	15,273,315	15,000,000	14,989,771		2,542			2.500	2.529	AO	79,167	382,292	10/01/2013	10/15/2018
459200-HX-2	INTERNATIONAL BUSINESS MACHINES CO				1FE	15,000,000	99.8650	14,979,765	15,000,000	15,000,000					0.812	0.000	FMAN	18,943		10/31/2014	11/06/2021
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP				3FE	1,995,000	100.0000	2,000,000	2,000,000	1,996,190		1,065			3.875	3.937	AO	16,361	77,500	11/13/2013	04/15/2018
461070-AH-7	INTERSTATE POWER & LIGHT				1FE	3,987,760	101.2170	4,048,680	4,000,000	3,998,799		2,575			3.300	3.367	JD	5,867	132,000	06/10/2010	06/15/2015
459745-GA-7	INTL LEASE FINANCE CORP				2FE	12,958,300	106.5000	12,758,700	11,980,000	12,305,532		(182,955)			6.750	5.029	MS	269,550	808,650	04/18/2011	09/01/2016
459745-GK-5	INTL LEASE FINANCE CORP				3FE	2,100,000	124.0000	2,604,000	2,100,000	2,100,000					8.625	8.625	JJ	83,519	181,125	12/19/2011	01/15/2022
459745-GQ-2	INTL LEASE FINANCE CORP				3FE	4,675,000	101.7500	5,087,500	5,000,000	4,726,015		35,364			4.625	5.706	AO	48,819	231,250	07/10/2013	04/15/2021
461202-AB-9	INTUIT INC				2FE	2,648,021	109.9010	3,297,018	3,000,000	2,887,573		45,219			5.750	7.630	MS	50,792	172,500	03/07/2007	03/15/2017
46186R-AA-7	INVISTA FINANCE LLC				3FE	36,667,000	100.0000	36,667,000	36,667,000	36,667,000					4.250	4.250	AO	320,327		10/09/2014	10/15/2019
462613-AE-0	IPALCO ENTERPRISES INC				3FE	8,362,506	105.5000	8,023,275	7,605,000	7,809,239		(154,743)			7.250	5.003	AO	137,841	551,363	03/02/2011	04/01/2016
462613-AG-5	IPALCO ENTERPRISES INC			1	3FE	6,112,875	105.5000	6,356,375	6,025,000	6,075,457		(13,674)			5.000	4.724	MN	50,208	301,250	02/22/2012	05/01/2018
44985G-AC-5	IPIC GMTN LTD		F		1FE	4,983,450	104.3750	5,218,750	5,000,000	4,992,874		3,099			3.750	3.693	MS	62,500	187,500	10/27/2011	03/01/2017
46284P-AN-4	IRON MOUNTAIN INC			1	4FE	4,190,000	107.0000	4,280,000	4,000,000	4,106,662		(34,283)			7.750	7.165	AO	77,500	310,000	06/06/2012	10/01/2019
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	1,248,438	100.6250	1,257,813	1,250,000	1,248,668	89,192	101			5.750	6.298	FA	27,153	71,875	08/15/2012	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	3,973,750	104.0000	4,160,000	4,000,000	3,976,453		2,021			6.000	6.683	FA	90,667	271,667	08/22/2013	08/15/2023
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO				4	56,889,570	89.6000	55,104,000	615,000	55,104,000	(1,785,570)				0.000	0.000			742,366	10/30/2014	
466313-AD-5	JABIL CIRCUIT INC				2FE	5,789,838	113.6900	6,014,201	5,290,000	5,531,624		(65,656)			8.250	6.642	MS	128,503	436,425	02/16/2011	03/15/2018
466313-AE-3	JABIL CIRCUIT INC				2FE	1,558,125	107.1250	1,606,875	1,500,000	1,515,989		(9,521)			7.750	6.981	JJ	53,604	116,250	12/02/2009	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				2FE	4,562,250	105.9400	4,894,428	4,620,000	4,581,282		5,306			5.625	5.843	JD	11,550	259,875	02/08/2011	12/15/2020
466313-AG-8	JABIL CIRCUIT INC				2FE	1,960,000	99.5000	1,990,000	2,000,000	1,963,247		3,247			4.700	4.990	MS	27,678	94,000	02/24/2014	09/15/2022
471109-AE-8	JARDEN CORP			1	3FE	5,856,250	104.5000	6,270,000	6,000,000	5,892,357		10,202			6.125	7.293	MN	46,958	367,500	02/15/2011	11/15/2022
471109-AE-8	JARDEN CORP	0		1	3FE	9,725,000	104.5000	10,450,000	10,000,000	9,794,352		19,505			6.125	7.380	MN	78,264	612,500	02/08/2011	11/15/2022
445658-CC-9	JB HUNT TRANSPORT SERVICES INC				2FE	4,997,850	100.0530	3,001,599	3,000,000	2,998,910		200			2.400	2.422	MS	21,200	37,800	03/03/2014	03/15/2019
445658-CB-1	JB HUNT TRANSPRT SVCS				2FE	3,986,400	101.7160	4,068,636	4,000,000	3,997,935		2,847			3.375	3.439	MS	39,750	135,000	09/15/2010	09/15/2015
46611V-AP-0	JBS USA LLC TLB			2	3FE	12,347,898	97.6250	12,050,586	12,343,750	12,050,586	(253,629)	(554)			3.750	3.874	MJSD	18,044	493,957	01/16/2014	09/18/2020

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
466112-AF-6	JBS USA LLC/JBS USA FINA		R	1	3FE	3,135,388	103.0000	3,352,650	3,255,000	3,163,824		10,580			7.250	10.012	JD	19,666	235,988	02/21/2012	06/01/2021
466112-AH-2	JBS USA LLC/JBS USA FINA		R	1	3FE	7,802,436	105.2500	8,209,500	7,800,000	7,797,685		(1,743)			8.250	10.066	FA	268,125	643,500	01/25/2012	02/01/2020
472712-ES-3	JEFFERSON CNTY AR POLL CONTROL REVENUE-R				1FE	7,000,000	100.2400	7,016,800	7,000,000	7,000,000					1.550	1.550	AO	27,125	108,500	01/04/2013	10/01/2017
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	3,624,763	111.5730	4,462,932	4,000,000	3,845,042		41,332			5.350	6.695	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QZ-5	JOHN DEERE CAPITAL CORP				1FE	21,544,896	103.9160	22,365,798	21,523,000	21,538,083		(5,614)			2.800	2.775	MS	172,423	602,644	08/23/2011	09/18/2017
24422E-SB-6	JOHN DEERE CAPITAL CORP				1FE	7,482,675	98.9450	7,420,838	7,500,000	7,488,795		3,407			1.300	1.349	MS	29,521	97,500	03/06/2013	03/12/2018
24422E-SE-0	JOHN DEERE CAPITAL CORP				1FE	14,445,000	100.1410	14,465,310	14,445,000	14,445,000					0.520	0.501	JAJO	16,483	77,850	10/08/2013	10/11/2016
24422E-SQ-3	JOHN DEERE CAPITAL CORP				1FE	25,000,000	100.0150	25,003,650	25,000,000	25,000,000					0.461	0.427	MJSD	5,438	28,697	09/10/2014	12/15/2017
24422E-SR-1	JOHN DEERE CAPITAL CORP				1FE	18,995,440	99.9950	18,998,955	19,000,000	18,995,843		403			1.550	1.690	JD	86,714		09/10/2014	12/15/2017
24422E-SS-9	JOHN DEERE CAPITAL CORP				1FE	59,966,400	100.5930	60,355,980	60,000,000	59,968,277		1,877			2.300	2.313	MS	406,333		09/10/2014	09/16/2019
478160-BN-3	JOHNSON & JOHNSON				1FE	34,939,100	100.2610	35,091,350	35,000,000	34,939,983		883			2.450	2.492	JD	95,278		11/18/2014	12/05/2021
478366-AR-8	JOHNSON CONTROLS INC				2FE	2,833,566	104.7230	3,141,675	3,000,000	2,975,860		21,822			5.500	6.313	JJ	76,083	165,000	05/26/2006	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	9,954,300	109.7460	10,974,590	10,000,000	9,973,325		4,339			5.000	5.096	MS	126,389	500,000	03/04/2010	03/30/2020
478366-AZ-0	JOHNSON CONTROLS INC				2FE	7,617,059	102.4880	7,538,000	7,355,000	7,466,035		(56,448)			2.600	1.795	JD	15,936	191,230	04/10/2012	12/01/2016
478373-AC-7	JOHNSON CONTROLS INC			1	2FE	4,997,400	100.8730	5,043,650	5,000,000	4,997,519		119			3.625	3.655	JJ	99,688		06/10/2014	07/02/2024
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	1,858,954	106.5980	2,131,958	2,000,000	1,965,734		21,693			5.875	7.140	JD	5,875	117,500	11/09/2006	06/13/2016
46625H-GY-0	JPMORGAN CHASE & CO				1FE	16,064,650	111.8840	16,782,570	15,000,000	15,457,329		(136,367)			6.000	4.907	JJ	415,000	900,000	02/10/2010	01/15/2018
46625H-JR-2	JPMORGAN CHASE & CO				1FE	28,147,764	100.6520	28,344,722	28,161,000	28,150,098		2,334			2.350	2.360	JJ	281,258	330,892	01/21/2014	01/28/2019
46625H-JR-2	JPMORGAN CHASE & CO		M		1FE	14,832,026	100.6520	14,935,810	14,839,000	14,833,256		1,230			2.350	2.360	JJ	148,205	174,358	01/21/2014	01/28/2019
46625H-JZ-4	JPMORGAN CHASE & CO				1FE	4,987,300	100.1010	5,005,050	5,000,000	4,987,350		50			4.125	4.159	JD	12,604		12/04/2014	12/15/2026
48126E-AA-5	JPMORGAN CHASE & CO				1FE	9,982,100	100.9510	10,095,100	10,000,000	9,990,362		3,543			2.000	2.032	FA	75,556	200,000	08/13/2012	08/15/2017
485134-BL-3	KANSAS CITY POWER & LT				1FE	2,996,760	119.8070	3,594,219	3,000,000	2,998,345		323			7.150	7.184	AO	53,625	214,500	03/19/2009	04/01/2019
485161-AU-7	KANSAS CITY SOUTHERN DE MEXICO SA		E		2FE	12,943,458	100.1070	12,948,789	12,935,000	12,940,454		(2,956)			0.933	0.897	JAJO	21,792	122,127	12/26/2013	10/28/2016
485260-BH-5	KANSAS GAS & ELECTRIC			1	1FE	6,321,242	105.8800	6,147,354	5,805,963	5,928,264		(148,984)			5.647	2.500	MS	83,787	308,158	02/24/2012	03/29/2021
48562R-AG-4	KAR AUCTION SERVICES INC TL B2			2	3FE	9,623,548	98.0000	9,365,818	9,556,957	9,365,818	(229,517)	(4,140)			3.500	3.899	MJSD	929	274,208	03/11/2014	03/11/2021
487836-BB-3	KELLOGG CO				2FE	5,256,300	105.1680	5,258,415	5,000,000	5,062,693		(42,523)			4.450	3.532	MN	19,160	222,500	02/16/2010	05/30/2016
487836-BE-7	KELLOGG CO				2FE	4,987,550	104.1070	5,205,370	5,000,000	4,993,623		1,751			3.250	3.293	MN	18,056	162,500	05/16/2011	05/21/2018
487836-BH-0	KELLOGG CO				2FE	18,897,020	100.5230	19,099,408	19,000,000	18,949,844		20,445			1.750	1.864	MN	40,639	332,500	05/14/2012	05/17/2017
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D			2	3FE	1,048,094	99.0000	1,038,912	1,049,406	1,038,912	(9,697)	514			3.750	3.991	MON	109	38,320	01/16/2014	06/11/2016
489170-AD-2	KENNAMETAL INC			1	2FE	14,980,050	98.9420	14,841,285	15,000,000	14,985,805		2,717			2.650	2.664	MN	66,250	397,500	11/02/2012	11/01/2019
49327M-2F-0	KEYBANK NA				1FE	13,993,840	100.4100	14,057,344	14,000,000	13,993,958		118			2.500	2.540	JD	35,972		11/17/2014	12/15/2019
49326E-EC-3	KEYCORP				2FE	9,987,800	101.7600	10,176,030	10,000,000	9,998,371		2,566			3.750	3.777	FA	143,750	375,000	08/10/2010	08/13/2015
49326E-EE-9	KEYCORP			1	2FE	14,990,550	100.3450	15,051,780	15,000,000	14,992,562		1,778			2.300	2.355	JD	17,250	373,750	11/05/2013	12/13/2018
494550-AY-2	KINDER MORGAN ENER PART				2FE	2,670,524	110.4000	3,312,009	3,000,000	2,864,648		37,120			5.950	7.601	FA	67,433	178,500	02/05/2008	02/15/2018
494550-BR-6	KINDER MORGAN ENER PART				2FE	24,565,068	98.5310	24,238,700	24,600,000	24,573,536		6,055			2.650	2.672	FA	271,625	644,657	07/29/2013	02/01/2019
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	11,939,280	98.3830	11,805,972	12,000,000	11,945,882		6,602			3.500	3.596	MS	140,000	218,167	02/19/2014	03/01/2021
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	2,495,800	100.2010	2,505,025	2,500,000	2,495,904		104			4.250	4.257	MS	32,465		09/08/2014	09/01/2024
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP	LS		1	2FE	7,487,400	100.2010	7,515,075	7,500,000	7,487,713		313			4.250	4.257	MS	97,396		09/08/2014	09/01/2024
49456A-AA-1	KINDER MORGAN FIN CO LLC				2FE	3,112,500	108.3800	3,251,400	3,000,000	3,055,821		(16,505)			6.000	5.352	JJ	83,000	180,000	04/20/2011	01/15/2018
49456B-AE-1	KINDER MORGAN INC			1	2FE	28,941,130	99.2050	28,769,450	29,000,000	28,942,192		1,062			3.050	3.104	JD	85,993		11/24/2014	12/01/2019
49456B-AG-6	KINDER MORGAN INC			1	2FE	4,985,900	101.5060	5,075,280	5,000,000	4,985,939		39			5.300	5.329	JD	25,764		11/24/2014	12/01/2034
49456B-AH-4	KINDER MORGAN INC			1	2FE	996,630	102.4230	1,024,229	1,000,000	996,634		4			5.550	5.578	JD	5,396		11/24/2014	06/01/2045
49457Q-AB-3	KINDRED ESCROW CORP II			1	4FE	4,250,000	107.6250	4,574,063	4,250,000	4,250,000					8.750	8.750	JJ	13,429		12/11/2014	01/15/2023
494580-AC-7	KINDRED HEALTHCARE INC			1	4FE	1,402,500	95.2500	1,428,750	1,500,000	1,402,752		252			6.375	11.506	AO	20,188		12/17/2014	04/15/2022
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	100.9000	10,089,955	10,000,000	10,000,000					5.160	5.160	MS	131,867	516,000	03/29/2005	03/29/2015
500255-AR-5	KOHL'S CORPORATION			1	2FE	2,218,544	103.8410	2,211,809	2,130,000	2,215,283		(3,261)			4.000	3.319	MN	14,200	42,600	09/10/2014	11/01/2021
500255-AR-5	KOHL'S CORPORATION	LS		1	2FE	6,114,016	103.8410	6,095,455	5,870,000	6,105,030		(8,986)			4.000	3.319	MN	39,133	117,400	09/10/2014	11/01/2021
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	10,969,640	102.0820	11,228,987	11,000,000	10,996,276		5,918			4.375	4.432	FA	188,490	481,250	02/03/2010	08/10/2015
50065W-AB-2	KOREA NATIONAL OIL CORP		F		1FE	4,969,350	104.3100	5,215,500	5,000,000	4,988,104		6,165			4.000	4.137	AO	35,556	200,000	10/19/2011	10/27/2016
48268#-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE				1Z	15,000,000	102.7560	15,413,436	15,000,000	15,000,000					3.570	3.570	JD	1,488	535,500	06/10/2011	06/10/2016
50076Q-AY-2	KRAFT FOODS GROUP INC				2FE	23,978,611	101.6500	24,395,880	24,000,000	23,987,798		4,831			2.250	2.272	JD	39,000	540,000	01/29/2013	06/05/2017
50075N-BB-9	KRAFT FOODS INC				2FE	15,156,498	103.7150	14,877,960	14,345,000	14,540,665		(171,918)			4.125	2.862	FA	233,405	591,731	10/07/2011	02/09/2016
501044-CU-3	KROGER CO				2FE	9,993,700	99.7820	9,978,190	10,000,000	9,995,962		2,213			1.200	1.147	AO	24,667	98,000	12/16/2013	10/17/2016
501044-CV-1	KROGER CO				2FE	20,000,000	99.8380	19,967,540	20,000,000	20,000,000					0.758	0.738	JAJO	32,009	128,620	12/16/2013	10/17/2016
501044-CW-9	KROGER CO			1	2FE	19,970,400	99.9760	19,995,280	20,000,000	19,976,102		5,580			2.300	2.362	JJ	212,111	258,111	12/16/2013	01/15/2019
501044-CZ-2	KROGER CO			1	2FE	25,014,825	99.1800	24,794,925	25,000,000	25,014,489		(336)			2.950	2.945	MN	129,063		10/21/2014	11/01/2021
501044-CG-4	KROGER CO.				2FE	6,739,035	111.7740	6,706,422	6,000,000	6,304,941		(107,998)			6.400	4.334	FA	145,067	384,000	12/06/2011	08/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
501044-CP-4	KROGER CO/THE				2FE	24,000,000	101.5900	24,381,552	24,000,000	24,000,000					2.200	2.200	JJ	243,467	528,000	01/12/2012	01/15/2017
48268K-AC-5	KT CORP		F		1FE	8,881,399	99.7240	8,875,436	8,900,000	8,885,602		4,203			1.750	1.822	AO	29,852	77,875	04/14/2014	04/22/2017
48268K-AC-5	KT CORP	LS	F		1FE	3,093,521	99.7240	3,091,444	3,100,000	3,094,985		1,464			1.750	1.822	AO	10,398	27,125	04/14/2014	04/22/2017
48268K-AD-3	KT CORP		F		1FE	14,946,300	100.5360	15,080,325	15,000,000	14,953,314		7,014			2.625	2.702	AO	75,469	196,875	04/14/2014	04/22/2019
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	11,721,719	109.8320	12,054,018	10,975,000	11,491,978		(95,127)			5.200	4.107	AO	120,481	570,700	01/16/2014	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	2,990,370	107.3930	3,221,787	3,000,000	2,994,178		898			4.750	4.880	JJ	65,708	142,500	05/18/2010	07/15/2020
50540R-AK-8	LAB CORP OF AMER HLDGS				2FE	23,950,320	100.8730	24,209,496	24,000,000	23,973,041		9,789			2.200	2.244	FA	187,733	528,000	08/20/2012	08/23/2017
50540R-AM-4	LABORATORY CORP OF AMERICA HLDG				2FE	19,983,200	99.6500	19,930,080	20,000,000	19,986,936		3,207			2.500	2.518	MN	83,333	500,000	10/29/2013	11/01/2018
505588-BH-5	LACLEDE GAS CO				1FE	11,332,003	99.3610	11,302,291	11,375,000	11,343,447		8,303			2.000	2.082	FA	85,944	228,764	08/07/2013	08/15/2018
505597-AE-4	LACLEDE GROUP INC			1	2FE	11,976,600	99.1970	11,903,676	12,000,000	11,978,220		1,620			2.550	2.594	FA	112,200		08/12/2014	08/15/2019
513075-BB-6	LAMAR MEDIA CORP			1	4FE	7,869,700	103.7500	8,019,875	7,730,000	7,840,857	(14,359)	(10,306)			5.875	5.849	FA	189,224	308,438	08/05/2014	02/01/2022
513075-BH-3	LAMAR MEDIA CORP.			1	3FE	4,140,000	103.0000	4,120,000	4,000,000	4,120,000	(20,000)				5.375	5.015	JJ	101,528		12/30/2014	01/15/2024
51783Q-AL-2	LAS VEGAS SANDS LLC TLB			2	3FE	5,482,577	99.2920	5,458,316	5,497,236	5,458,316	(26,136)	9,403,261			3.250	3.372	MJSD	496	377,869	03/06/2014	12/19/2020
521865-AS-4	LEAR CORP			1	3FE	1,610,560	105.2500	1,513,495	1,438,000	1,504,455		(38,177)			8.125	5.129	MS	34,402	116,838	01/30/2012	03/15/2020
521865-AV-7	LEAR CORP			1	3FE	1,254,688	102.2500	1,278,125	1,250,000	1,254,486		(202)			5.375	5.798	MS	19,783	33,780	08/05/2014	03/15/2024
521865-AX-3	LEAR CORP			1	3FE	3,500,000	101.2500	3,543,750	3,500,000	3,500,000					5.250	5.888	JJ	20,417		11/18/2014	01/15/2025
524660-AX-5	LEGGETT & PLATT INC			1	2FE	6,982,080	101.6210	7,113,449	7,000,000	6,982,290		210			3.800	3.839	MN	37,683		11/05/2014	11/15/2024
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC			4	6Z	8,727,898	14.6250	8,232,722	56,292,115	8,232,722	(453,779)	(41,398)			0.000	11.560	JD			11/18/2014	12/31/2017
526057-AS-3	LENNAR CORP				3FE	4,937,500	101.5000	5,075,000	5,000,000	4,993,208		15,679			5.600	5.933	MN	23,333	280,000	02/17/2011	05/31/2015
526057-BD-5	LENNAR CORP				3FE	2,423,761	108.0000	2,646,000	2,450,000	2,437,075		3,235			6.950	7.212	JD	14,190	170,275	04/27/2010	06/01/2018
526057-BT-0	LENNAR CORP			1	3FE	3,075,000	100.0000	3,000,000	3,000,000	3,000,000	(64,536)	(10,464)			4.500	3.853	JD	6,000	113,625	03/07/2014	06/15/2019
526057-BN-3	LENNAR CORPORATION			13	3FE	5,697,784	98.0000	5,880,000	6,000,000	5,721,398	139,855	26,330			4.750	5.737	MN	36,417	285,000	09/18/2013	11/15/2022
52729K-AL-0	LEVEL 3 FINANCING INC TERM LOAN B5			2	3FE	5,483,750	99.9690	5,498,295	5,500,000	5,473,315	(10,575)	139			4.500	0.000	JAJO	13,125	6,513	12/18/2014	01/31/2022
52736R-BB-7	LEVI STRAUSS & CO			1	3FE	5,337,500	105.0000	5,250,000	5,000,000	5,201,465		(84,780)			7.625	5.722	MN	48,715	381,250	08/20/2013	05/15/2020
529897-AF-7	LIBBEY GLASS INC TLB			2	4FE	992,513	98.3130	978,214	995,000	978,214	(14,506)	208			3.750	0.000	JAJO	8,706	16,914	04/29/2014	04/09/2021
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	8,077,480	100.5330	8,042,648	8,000,000	8,002,997		(17,722)			4.400	4.195	MS	117,333	352,000	06/17/2010	03/01/2015
53217V-AD-1	LIFE TECHNOLOGIES CORP				2FE	14,976,000	101.2100	15,181,560	15,000,000	14,994,745		4,882			3.500	3.600	JJ	242,083	525,000	12/09/2010	01/15/2016
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	25,924,000	105.5000	26,480,500	25,100,000	25,278,971		(43,666)			6.625	6.398	AO	415,719	1,662,875	04/02/2012	10/01/2020
532716-AM-9	LIMITED BRANDS INC				3FE	15,075,000	110.0000	15,510,000	14,100,000	14,533,312		(154,863)			6.900	5.584	JJ	448,615	972,900	08/29/2011	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	16,691,856	118.5000	17,235,825	14,545,000	15,844,795		(247,707)			8.500	6.183	JD	54,948	1,236,325	01/24/2012	06/15/2019
532716-AT-4	LIMITED BRANDS INC				3FE	1,062,500	112.5000	1,125,000	1,000,000	1,045,165		(5,855)			6.625	5.753	AO	16,563	66,250	11/07/2011	04/01/2021
534187-AZ-2	LINCOLN NATIONAL CORP				2FE	5,992,020	101.5820	6,094,932	6,000,000	5,999,200		1,705			4.300	4.322	JD	11,467	258,000	06/15/2010	06/15/2015
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1			2	3FE	9,931,819	98.7500	9,751,563	9,875,000	9,751,563	(143,652)	(8,620)			3.500	3.556	MJSD	960	351,748	11/21/2013	08/17/2020
53944V-AB-5	LLOYDS BANK PLC		F		1FE	22,993,560	99.9280	22,983,417	23,000,000	22,993,954		394			2.350	2.356	MS	174,161		09/02/2014	09/05/2019
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP			2	4	7,300,000	100.0000	7,300,000	7,300,000	7,300,000					3.000	3.072	JAJO	54,750	119,000	08/01/2014	08/01/2021
540424-AN-8	LOEWS CORP				1FE	27,272,505	105.0760	26,794,482	25,500,000	25,949,790		(358,496)			5.250	3.738	MS	394,188	1,338,750	02/08/2011	03/15/2016
548661-DB-0	LOWES COMPANIES INC				1FE	19,000,000	100.1800	19,034,162	19,000,000	19,000,000					0.658	0.652	MJSD	7,635	31,391	09/03/2014	09/10/2019
548661-CS-4	LOWE'S COMPANIES INC			1	1FE	14,992,500	101.6500	15,247,470	15,000,000	14,998,131		1,416			2.125	2.093	AO	67,292	318,750	11/17/2010	04/15/2016
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	10,111,015	107.4930	10,316,094	9,597,000	10,091,496		(19,520)			3.750	2.818	AO	75,976	179,944	09/18/2014	04/15/2021
548661-CY-1	LOWE'S COMPANIES INC			1	1FE	3,996,560	100.7900	4,031,580	4,000,000	3,998,384		688			1.625	1.636	AO	13,722	65,000	04/16/2012	04/15/2017
548661-DD-6	LOWES COMPANY INC			1	1FE	9,913,300	100.8660	10,086,570	10,000,000	9,915,582		2,282			3.125	3.235	MS	96,354		09/03/2014	09/15/2024
550372-AA-4	LUNDIN MINING CORP		A	1	4FE	3,000,000	99.0000	2,970,000	3,000,000	2,970,000	(30,000)				7.500	8.652	MN	40,000		10/10/2014	11/01/2020
55181W-AA-2	LYNX I CORP		R	1	3FE	1,200,000	103.2500	1,239,000	1,200,000	1,200,000					5.375	6.197	AO	13,617	64,500	02/07/2013	04/15/2021
552081-AG-6	LYONDELLBASELL IND NV		E	1	2FE	31,208,167	109.0760	30,705,007	28,150,000	30,519,832		(511,959)			5.000	2.814	AO	297,139	1,407,500	11/07/2013	04/15/2019
55616X-AA-5	MACYS RETAIL HLDGS INC				2FE	1,010,000	113.6890	1,136,894	1,000,000	1,003,958		(1,373)			7.450	7.275	JJ	34,353	74,500	12/03/2009	07/15/2017
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE		E		4FE	7,033,875	96.0000	7,272,000	7,575,000	7,052,736		18,861			4.750	5.809	AO	75,960	179,906	08/15/2014	04/15/2023
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB		E	2	3FE	990,019	97.9500	972,154	992,500	972,154	(18,084)	219			3.250	3.608	MJSD	90	25,995	04/03/2014	03/19/2021
563553-AW-6	MANITOWOC COMPANY 2013 TLB			2	3FE	842,500	98.6670	831,269	842,500	831,269	(11,231)				3.250	3.326	MJSD	76	28,525	02/12/2014	01/03/2021
563571-AH-1	MANITOWOC COMPANY INC			1	3FE	10,847,500	108.0000	10,665,000	9,875,000	10,433,099	(3,147)	(179,889)			8.500	6.309	MN	139,896	839,375	11/04/2013	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC			1	4FE	520,000	101.5000	527,800	520,000	520,000					5.875	6.368	AO	6,449	30,550	10/04/2012	10/15/2022
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	1,095,229	103.7650	1,170,468	1,128,000	1,104,428		3,183			5.585	6.407	JD	525	62,999	12/06/2011	12/28/2020
565849-AF-3	MARATHON OIL CORP				2FE	11,514,600	111.1500	11,114,950	10,000,000	10,759,406		(220,760)			5.900	3.379	MS	173,722	590,000	06/01/2011	03/15/2018
56585A-AE-2	MARATHON PETROLEUM CORP				2FE	27,989,420	102.4740	28,692,832	28,000,000	27,997,414		2,136			3.500	3.564	MS	326,667	980,000	03/29/2011	03/01/2016
56585A-AG-7	MARATHON PETROLEUM CORP			1	2FE	7,473,075	98.0000	7,350,023	7,500,000	7,473,800		725			3.625	3.669	MS	87,604		09/02/2014	09/15/2024
570506-AM-7	MARKWEST ENERGY PART/FIN			1	3FE	1,060,000	104.0000	1,040,000	1,000,000	1,038,519		(8,778)			6.750	5.692	MN	11,250	67,500	06/07/2012	11/01/2020
570506-AN-5	MARKWEST ENERGY PART/FIN			1	3FE	47,150	103.0000	47,380	46,000	46,762		(158)			6.500	6.516	FA	1,130	2,990	06/04/2012	08/15/2021
570506-AN-5	MARKWEST ENERGY PART/FIN	LS		1	3FE	1,230,000	103.0000	1,236,000	1,200,000	1,219,873		(4,131)			6.500	6.516	FA	29,467	78,000	06/04/2012	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	9,470,923	103.5000	9,156,645	8,847,000	9,129,751	(189,682)	(79,892)			6.250	4.808	JD	24,575	459,188	06/16/2014	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	966,625	101.2500	961,875	950,000	961,875	6,796	(2,046)			5.500	5.622	FA	19,739	52,250	07/12/2013	02/15/2023
570506-AS-4	MARKWEST ENERGY PARTNERS LP			1	3FE	400,000	97.7500	391,000	400,000	391,000	(9,000)				4.875	4.875	JD	2,167		11/18/2014	12/01/2024
570506-AS-4	MARKWEST ENERGY PARTNERS LP	LS		1	3FE	3,100,000	97.7500	3,030,250	3,100,000	3,030,250	(69,750)				4.875	4.875	JD	16,792		11/18/2014	12/01/2024
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	14,874,610	102.6530	15,397,920	15,000,000	14,922,204		17,217			3.000	3.144	MS	150,000	450,000	02/23/2012	03/01/2019
571748-AT-9	MARSH & MCLENNAN COMPANIES INC			1	2FE	11,993,640	101.6910	12,202,872	12,000,000	11,995,154		1,203			2.550	2.408	AO	64,600	321,300	09/24/2013	10/15/2018
571748-AW-2	MARSH & MCLENNAN COMPANIES INC			1	2FE	19,982,200	100.1460	20,029,260	20,000,000	19,983,240		1,040			2.350	2.369	MS	144,917		09/03/2014	09/10/2019
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,850,314	113.3640	2,267,278	2,000,000	1,936,003		16,515			6.600	7.721	AO	27,867	132,000	04/16/2008	04/15/2018
573284-AP-1	MARTIN MARIETTA MATERIALS INC				2Z	15,000,000	101.0960	15,164,460	15,000,000	15,000,000					1.357	1.344	MJSD	51,677		12/23/2014	06/30/2017
573334-AD-1	MARTIN MIDSTREAM PARTNERS LP			1	4FE	1,193,829	94.0000	1,090,400	1,160,000	1,090,400	(99,724)	(3,705)			7.250	7.272	FA	31,771	42,050	05/28/2014	02/15/2021
574599-AR-7	MASCO CORP				3FE	2,591,680	109.1250	2,719,395	2,492,000	2,549,333		(15,394)			6.625	5.844	AO	34,853	165,095	02/01/2012	04/15/2018
574599-BD-7	MASCO CORP				3FE	2,803,344	106.0500	2,889,863	2,725,000	2,752,234		(14,403)			6.125	5.518	AO	40,799	97,234	03/01/2011	10/03/2016
574599-BG-0	MASCO CORP				3FE	7,284,200	115.5000	8,269,800	7,160,000	7,245,897		(13,708)			7.125	6.855	MS	150,211	510,150	02/13/2012	03/15/2020
575718-AC-5	MASSACHUSETTS INSTITUTE OF TECHNOL				1FE	19,000,000	100.6120	19,116,356	19,000,000	19,000,000					2.051	2.051	JJ	99,587		09/22/2014	07/01/2019
577081-AV-4	MATTEL INC				2FE	4,486,410	102.1010	4,594,527	4,500,000	4,494,798		2,738			2.500	2.554	MN	18,750	112,500	11/03/2011	11/01/2016
577081-AX-0	MATTEL INC				2FE	7,748,140	98.7440	7,652,683	7,750,000	7,748,795		363			1.700	1.713	MS	38,793	131,750	03/04/2013	03/15/2018
577081-AZ-5	MATTEL INC				2FE	9,992,500	99.6460	9,964,640	10,000,000	9,993,431		931			2.350	2.366	MN	35,903	117,500	05/01/2014	05/06/2019
57772K-AC-5	MAXIM INTEGRATED PRODUCTS INC				2FE	31,858,880	99.7750	31,927,968	32,000,000	31,888,808		26,961			2.500	2.586	MN	102,222	786,667	11/14/2013	11/15/2018
58013M-EE-0	MCDONALD'S CORP				1FE	12,210,210	111.1290	12,224,223	11,000,000	11,580,228		(170,174)			5.350	3.573	MS	196,167	588,500	02/09/2011	03/01/2018
581557-AY-1	MCKESSON CORP				2FE	9,989,700	100.2360	10,023,610	10,000,000	9,996,792		3,436			0.950	0.985	JD	7,125	95,000	11/29/2012	12/04/2015
581557-AZ-8	MCKESSON CORP			1	2FE	7,133,343	95.6760	7,146,026	7,469,000	7,143,793		10,450			2.700	3.345	JD	8,963	100,832	09/10/2014	12/15/2022
581557-BD-6	MCKESSON CORP				2FE	50,000,000	99.7910	49,895,600	50,000,000	50,000,000					2.284	2.284	MS	336,256	586,861	03/05/2014	03/15/2019
58155Q-AC-7	MCKESSON CORP				2FE	24,500,540	102.3870	24,572,760	24,000,000	24,284,274		(106,847)			3.250	2.226	MS	260,000	487,500	09/12/2014	03/01/2016
58155Q-AF-0	MCKESSON CORP				2FE	19,959,400	98.7640	19,752,840	20,000,000	19,973,738		7,949			1.400	1.448	MS	82,444	280,000	03/05/2013	03/15/2018
15135#-BC-5	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	15,000,000	102.7190	15,407,880	15,000,000	15,000,000					5.030	5.030	MS	197,008	754,500	09/27/2005	09/27/2015
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	5,202,650	109.9000	5,494,975	5,000,000	5,121,343		(22,120)			4.900	4.337	MN	40,833	245,000	02/01/2011	11/01/2019
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	4,998,350	101.3130	5,065,630	5,000,000	4,999,754		341			2.750	2.765	MS	40,486	137,500	09/07/2010	09/15/2015
N7900H-AB-9	MEDI ARENA (AP NMT) DOLLAR TLB		E	2	4FE	4,837,875	98.0000	4,887,750	4,987,500	4,840,163		2,288			6.750	2.970	FMAN	27,681	18,375	12/22/2014	08/13/2021
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	3,073,987	102.5000	3,075,000	3,000,000	3,061,099	1,454	(7,855)			6.375	6.344	AO	47,813	191,250	04/29/2013	04/01/2023
58446V-AL-5	MEDIACOM BROADBAND LLC			1	4FE	4,527,984	100.5000	4,522,500	4,500,000	4,519,971	(7,226)	(787)			5.500	6.293	AO	52,250		12/22/2014	04/15/2021
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL			2	3FE	19,227,183	96.6250	18,592,136	19,241,538	18,592,136	(483,659)	2,315,263			3.250	3.371	FMAN	1,737	707,411	01/23/2014	01/29/2021
58445M-AP-7	MEDIACOM LLC/US			1	4FE	4,876,250	106.7500	5,070,625	4,750,000	4,853,723		(16,692)			7.250	7.185	FA	130,097	344,375	08/19/2013	02/15/2022
585055-BA-3	MEDTRONIC INC				1FE	32,451,250	98.9600	32,162,033	32,500,000	32,468,015		9,553			1.375	1.410	AO	111,719	446,875	03/19/2013	04/01/2018
585055-BF-2	MEDTRONIC INC				1FE	24,974,750	100.2620	25,065,575	25,000,000	24,975,012		262			2.500	2.406	MS	36,458		12/01/2014	03/15/2020
585055-BH-8	MEDTRONIC INC				1FE	10,000,000	99.8950	9,989,450	10,000,000	10,000,000					1.043	0.000	MJSD	6,375		12/01/2014	03/15/2020
585055-BL-9	MEDTRONIC INC				1FE	44,905,950	101.2680	45,570,420	45,000,000	44,906,622		672			3.150	3.071	MS	82,688		12/01/2014	03/15/2022
585055-BM-7	MEDTRONIC INC				1FE	19,808,400	102.2970	20,459,400	20,000,000	19,809,302		902			3.500	3.517	MS	40,833		12/01/2014	03/15/2025
585055-BN-5	MEDTRONIC INC				1FE	3,305,552	106.0860	3,537,955	3,335,000	3,305,605		53			4.375	4.365	MS	8,511		12/01/2014	03/15/2035
585055-BP-0	MEDTRONIC INC				1FE	2,493,300	108.3990	2,709,975	2,500,000	2,493,306		6			4.625	4.576	MS	6,745		12/01/2014	03/15/2045
58933Y-AH-8	MERCK & CO INC				1FE	25,000,000	100.1690	25,042,150	25,000,000	25,000,000					0.592	0.611	FMAN	18,092	150,255	05/15/2013	05/18/2018
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE			2	6*	371,704	99.7740	399,094	400,000		(8,450)	8,450			2.000	4.285	MJSD	689	7,322	12/16/2011	06/01/2015
59001A-AN-2	MERITAGE HOMES CORP				3FE	9,970,750	107.5000	10,965,000	10,200,000	10,059,494		19,625			7.150	7.486	AO	153,963	729,300	07/18/2012	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				3FE	9,268,525	106.0000	9,317,400	8,790,000	9,171,488	(27,403)	(39,907)			7.000	6.168	AO	153,825	571,550	06/03/2014	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	3FE	2,065,000	100.0000	2,065,000	2,065,000	2,065,000	10,325				4.500	4.479	MS	30,975	92,925	05/23/2013	03/01/2018
590188-4M-7	MERRILL LYNCH & CO				2FE	816,903	105.8930	1,058,926	1,000,000	956,583		28,321			6.050	9.498	MN	7,563	60,500	08/16/2006	05/16/2016
59217G-AC-3	MET LIFE GLOB FUNDING I				1FE	25,182,175	101.4330	25,865,517	25,500,000	25,445,007		72,094			2.500	2.795	MS	162,917	637,500	04/21/2011	09/29/2015
59217G-AD-1	MET LIFE GLOB FUNDING I				1FE	40,219,300	102.6050	41,041,880	40,000,000	40,050,528		(47,808)			3.125	2.999	JJ	590,278	1,250,000	05/19/2011	01/11/2016
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,987,800	105.9190	10,591,880	10,000,000	9,993,595		1,710			3.650	3.670	JD	17,236	365,000	06/07/2011	06/14/2018
59217G-BB-4	MET LIFE GLOB FUNDING I				1FE	15,000,000	100.4260	15,063,945	15,000,000	15,000,000					0.761	0.746	JAJO	24,720	116,442	07/11/2013	07/15/2016
59151K-AH-1	METHANEX CORP		A		2FE	5,945,880	99.1590	5,949,528	6,000,000	5,960,365		7,228			3.250	3.393	JD	8,667	195,000	12/12/2012	12/15/2019
59151K-AJ-7	METHANEX CORP		A	1	2FE	4,967,650	102.2450	5,112,230	5,000,000	4,967,700		50			5.650	5.710	JD	33,743		11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP		A	1	2FE	14,924,550	99.5630	14,934,510	15,000,000	14,925,274		724			4.250	4.333	JD	76,146		11/13/2014	12/01/2024
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN TL			2	4FE	2,272,500	98.5000	2,216,250	2,250,000	2,216,250	(55,243)	(1,007)			5.125	0.000	MJSD	320	46,585	09/15/2014	06/26/2020
591709-AL-4	METROPCS WIRELESS INC			1	3FE	3,063,250	101.7500	3,001,625	2,950,000	3,001,625	(33,462)	(19,101)			6.625	6.177	MN	24,973	195,438	07/10/2013	11/15/2020
59217G-BF-5	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	23,550,715	100.3780	23,588,924	23,500,000	23,546,796		(3,919)			2.300	2.251	AO	121,613	270,250	07/08/2014	04/10/2019
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN			2	3FE	9,766,575	98.0000	9,604,000	9,800,000	9,604,000	(158,349)	9,340			2.919	3.140	MJSD	795	289,993	11/29/2013	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN			2	3FE	5,402,671	97.1880	5,260,025	5,412,217	5,260,025	(143,042)	1,588			3.500	3.747	MJSD	526	193,674	01/22/2014	12/20/2019

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
55303B-AB-9	MH SUB I LLC (MICRO HLDGS) 2ND LIEN TL			2	5FE	1,980,000	96.7500	1,935,000	2,000,000	1,935,000	(45,598)	598			8.500	8.865	MJSD	472	55,722	09/04/2014	07/08/2022
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL			2	4FE	1,488,769	98.1250	1,468,195	1,496,250	1,468,195	(21,117)	543			4.000	4.178	FMAN	15,027	12,102	07/22/2014	01/28/2020
594088-AJ-5	MICHAELS STORES INC TERM LOAN B			2	4FE	1,970,000	97.8330	1,927,310	1,970,000	1,927,310	(42,690)				3.750	4.020	JAJO	7,845	74,663	12/30/2013	01/28/2020
59565X-AA-8	MIDCONTINENT COMM & FIN			1	4FE	9,017,500	101.0000	8,989,000	8,900,000	8,938,067	(62,795)	(15,530)			6.250	7.201	FA	231,771	494,948	03/18/2014	08/01/2021
60038C-AF-0	MILLENNIUM LABS LLC TLB			2	4FE	4,186,463	99.3330	4,200,544	4,228,750	4,189,684		3,221			5.250	5.552	JAJO	617	147,267	05/07/2014	04/16/2021
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL			2	4FE	1,481,759	98.4340	1,465,436	1,488,750	1,465,436	(16,975)	651			4.500	4.837	JAJO	11,538	35,389	04/24/2014	10/12/2020
608554-A*-2	MOLEX INC 5 YEAR				1	3,000,000	101.6090	3,048,255	3,000,000	3,000,000					2.910	2.910	FA	32,253	87,300	08/18/2011	08/18/2016
608554-A@-0	MOLEX INC 7 YEAR				1	4,000,000	103.2480	4,129,912	4,000,000	4,000,000					3.590	3.590	FA	53,052	143,600	08/18/2011	08/18/2018
609207-AA-3	MONDELEZ INTERNATIONAL INC			1	2FE	35,834,576	99.5890	35,852,148	36,000,000	35,864,588		30,012			2.250	2.368	FA	337,500	438,750	01/17/2014	02/01/2019
609207-AC-9	MONDELEZ INTERNATIONAL INC			1	2FE	11,000,010	98.8840	10,877,262	11,000,000	11,000,008		(2)			0.752	0.755	FMAN	13,563	67,050	01/14/2014	02/01/2019
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN			2	4FE	4,443,716	91.4500	4,047,771	4,426,212	4,047,771	(391,975)	(2,430)			4.250	3.856	MJSD	523	193,695	05/08/2014	03/27/2020
610530-FG-7	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN				1FE	12,000,000	103.3900	12,406,800	12,000,000	12,000,000					2.000	2.000	MS	80,000	240,000	06/18/2013	09/01/2037
611662-BM-8	MONSANTO CO				1FE	9,978,700	102.2790	10,227,860	10,000,000	9,994,227		4,342			2.750	2.796	AO	58,056	275,000	04/12/2011	04/15/2016
61166W-AS-0	MONSANTO CO				1FE	15,050,600	99.6300	14,944,560	15,000,000	15,045,832		(4,768)			2.125	2.071	JJ	159,375		06/27/2014	07/15/2019
61166W-AM-3	MONSANTO COMPANY				1FE	998,610	99.6060	996,062	1,000,000	998,917		267			1.850	1.913	MN	2,364	18,911	11/04/2013	11/15/2018
61166W-AT-8	MONSANTO COMPANY				1FE	14,467,665	99.6800	14,453,658	14,500,000	14,469,620		1,955			2.750	2.801	JJ	199,375		07/09/2014	07/15/2021
615369-AD-7	MOODY S CORP			1	2FE	10,992,290	100.8230	11,090,563	11,000,000	10,992,953		663			2.750	2.764	JJ	138,646		07/07/2014	07/15/2019
617446-7U-7	MORGAN STANLEY				1FE	9,992,900	100.0580	10,005,790	10,000,000	9,995,207		1,380			2.125	2.140	AO	38,958	212,500	04/22/2013	04/25/2018
617446-7V-5	MORGAN STANLEY				1FE	15,022,500	101.5910	15,238,695	15,000,000	15,015,330		(4,476)			1.514	1.492	JAJO	41,624	231,660	05/16/2013	04/25/2018
61746B-DG-8	MORGAN STANLEY				1FE	8,982,990	100.5420	9,048,816	9,000,000	8,993,373		5,654			1.750	1.815	FA	55,125	157,500	02/20/2013	02/25/2016
61746B-DM-5	MORGAN STANLEY				1FE	19,926,400	100.0910	20,018,140	20,000,000	19,939,477		13,077			2.500	2.579	JJ	218,056	250,000	01/21/2014	01/24/2019
61746B-DQ-6	MORGAN STANLEY				1FE	4,956,200	102.6040	5,130,180	5,000,000	4,958,647		2,447			3.875	3.983	AO	33,368	97,413	04/23/2014	04/29/2024
61761J-VN-6	MORGAN STANLEY				1FE	50,000,000	100.0250	50,012,700	50,000,000	50,000,000					0.975	0.939	JAJO	36,557		12/02/2014	01/05/2018
620076-BD-0	MOTOROLA SOLUTIONS INC				2FE	14,818,350	100.0030	15,000,450	15,000,000	14,826,725		8,375			3.500	3.717	MS	192,500		08/12/2014	09/01/2021
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL			2	4FE	4,213,124	97.0500	4,108,623	4,233,512	4,108,623	(104,800)	299			3.750	2.224	MJSD	441	71,983	12/10/2014	03/31/2021
55354G-AA-8	MSCI INC			1	3FE	2,238,700	103.5000	2,297,700	2,220,000	2,238,479		(221)			5.250	5.504	MN	13,274		11/10/2014	11/15/2024
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2			2	3FE	7,093,476	98.1140	7,011,360	7,146,136	7,011,360	(88,272)	8,631			3.750	6.827	MJSD	16,377	274,936	03/15/2013	06/29/2018
62475P-AB-6	MUELLER WATER PRODUCTS INITIAL TL			2	4FE	1,492,500	99.7920	1,496,880	1,500,000	1,492,555		55			4.000	4.069	MJSD	500	2,833	12/12/2014	11/25/2021
626717-AE-2	MURPHY OIL CORP				2FE	24,496,570	99.4000	24,353,000	24,500,000	24,497,949		670			2.500	2.504	JD	51,042	612,500	11/27/2012	12/01/2017
628530-AL-1	MYLAN INC			1	2FE	23,190,750	106.5200	21,090,861	19,800,000	21,163,003		(1,064,283)			7.875	2.253	JJ	718,988	1,559,250	01/23/2013	07/15/2020
628530-AW-7	MYLAN INC				2FE	18,988,985	100.6030	19,114,570	19,000,000	18,992,864		3,879			1.800	1.825	JD	6,650	342,000	03/05/2014	06/24/2016
628530-AX-5	MYLAN INC				2FE	19,963,692	101.3070	20,261,300	20,000,000	19,970,312		6,621			2.600	2.644	JD	10,111	520,000	03/05/2014	06/24/2018
628530-BF-3	MYLAN INC				2FE	13,972,250	99.6160	13,946,240	14,000,000	13,977,614		4,931			2.550	2.506	MS	92,225	313,367	11/19/2013	03/28/2019
629568-AZ-9	NABORS INDUSTRIES INC				2FE	7,396,813	98.9140	7,319,621	7,400,000	7,397,524		711			2.350	2.369	MS	51,204	86,950	06/30/2014	09/15/2016
631103-AE-8	NASDAQ OMX GROUP				2FE	6,941,830	108.8440	7,619,087	7,000,000	6,972,276		8,179			5.250	5.456	JJ	168,438	367,500	12/17/2010	01/16/2018
63253W-AG-6	NATIONAL AUSTRALIA BANK LTD		F		1FE	8,991,900	100.1710	9,015,399	9,000,000	8,992,380		480			2.125	2.144	MS	59,500		09/02/2014	09/09/2019
63530Q-AE-9	NATIONAL CINEMEDIA LLC			1	3FE	6,008,676	100.0000	5,910,000	5,910,000	5,910,000	(69,433)	(12,621)			6.000	5.924	AO	74,860	354,600	08/02/2013	04/15/2022
63530Q-AE-9	NATIONAL CINEMEDIA LLC	0		1	3FE	2,350,000	100.0000	2,350,000	2,350,000	2,350,000					6.000	6.265	AO	29,767	141,000	12/13/2012	04/15/2022
637071-AL-5	NATIONAL OILWELL VARCO I				1FE	4,995,150	98.7160	4,935,795	5,000,000	4,997,148		952			1.350	1.379	JD	5,625	67,500	11/15/2012	12/01/2017
637432-NB-7	NATIONAL RURAL UTILITIES COOP FINA			1	1FE	9,986,400	99.8790	9,987,900	10,000,000	9,986,750		350			2.300	2.334	MN	31,306		11/04/2014	11/15/2019
637640-AE-3	NATIONAL SEMICONDUCTOR				1FE	5,526,200	112.5190	5,625,960	5,000,000	5,220,712		(82,964)			6.600	4.675	JD	14,667	330,000	01/19/2011	06/15/2017
637640-AF-0	NATIONAL SEMICONDUCTOR				1FE	15,428,450	100.9990	15,149,865	15,000,000	15,033,008		(112,739)			3.950	3.186	AO	125,083	592,500	04/06/2011	04/15/2015
63938C-AA-6	NAVIENT CORP				3FE	2,235,713	98.1250	2,207,813	2,250,000	2,207,813	(28,217)	317			5.000	5.098	AO	17,188		11/03/2014	10/26/2020
63946C-AC-2	NBCUNIVERSAL ENTERPRISE				1FE	4,005,400	99.2850	3,971,392	4,000,000	4,003,565		(1,047)			1.662	1.645	AO	14,035	66,480	03/20/2013	04/15/2018
62886E-AH-1	NCR CORP			1	3FE	3,288,538	97.0000	3,287,330	3,389,000	3,266,761	15,925	11,307			4.625	6.142	FA	59,213	156,741	07/08/2013	02/15/2021
62886E-AJ-7	NCR CORP			1	3FE	8,191,079	97.5000	8,004,750	8,210,000	7,986,832	(16,357)	(1,698)			5.000	5.842	JJ	189,286	187,500	11/04/2014	07/15/2022
62886E-AR-9	NCR CORP			1	3FE	900,000	102.7500	924,750	900,000	900,000					5.875	6.658	JD	2,350	26,438	07/23/2014	12/15/2021
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL			2	4FE	2,926,969	97.6040	2,898,894	2,970,056	2,898,894	(32,073)	3,997			4.250	4.740	JAJO	8,415	80,103	04/24/2014	10/25/2020
62908U-AF-3	NEP/NCP HOLDCO AMEND 3 INCREM TL			2	4FE	1,950,387	97.6670	1,909,731	1,955,349	1,909,731	(41,281)	625			4.250	4.552	JAJO	231	97,710	03/03/2014	01/22/2020
64110D-AE-4	NETAPP INC			1	2FE	6,977,810	100.2610	7,018,235	7,000,000	6,979,426		1,616			3.375	3.443	JD	10,500	124,688	06/02/2014	06/15/2021
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	2FE	7,140,000	105.2500	7,420,125	7,050,000	7,114,010		(10,367)			5.875	6.086	MS	121,955	414,188	05/17/2012	03/15/2022
641423-BW-7	NEVADA POWER CO				1FE	2,990,190	115.8650	3,475,938	3,000,000	2,995,744		1,023			6.500	6.547	FA	81,250	195,000	07/25/2008	08/01/2018
64952W-BC-6	NEW YORK LIFE GLOBAL FDG				1FE	10,195,000	102.3670	10,236,700	10,000,000	10,062,713		(39,795)			2.450	2.033	JJ	113,653	245,000	08/02/2011	07/14/2016
64952W-BQ-5	NEW YORK LIFE GLOBAL FUNDING				1FE	9,988,500	100.3580	10,035,810	10,000,000	9,990,794		2,181			2.100	2.149	JJ	104,417	116,667	12/05/2013	01/02/2019
64952W-BT-9	NEW YORK LIFE GLOBAL FUNDING				1FE	34,560,902	99.8050	34,532,461	34,600,000	34,564,896		3,994			2.150	2.174	JD	26,863	371,950	06/11/2014	06/18/2019
64952W-BT-9	NEW YORK LIFE GLOBAL FUNDING	LS			1FE	399,548	99.8050	399,219	400,000	399,594		46			2.150	2.174	JD	311	4,300	06/11/2014	06/18/2019
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING				1FE	30,000,000	99.9430	29,982,780	30,000,000	30,000,000					0.521	0.521	MJSD	7,375		12/10/2014	12/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651229-AN-6	NEWELL RUBBERMAID INC				2FE	16,980,790	99.6950	16,948,218	17,000,000	16,988,537		3,774			2.050	2.070	JD	29,042	348,500	11/29/2012	12/01/2017
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	20,106,818	101.5000	19,234,250	18,950,000	19,219,040	(312,635)	(202,101)			6.875	7.306	FA	544,366	1,165,313	12/30/2014	02/01/2020
651290-AQ-1	NEWFIELD EXPLORATION CO				3FE	1,616,250	98.9380	1,484,063	1,500,000	1,484,063	(130,678)	(1,510)			5.625	4.620	JJ	42,188		10/30/2014	07/01/2024
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC			1	2FE	7,986,000	99.9050	7,992,400	8,000,000	7,987,427		1,427			2.400	2.329	MS	56,533	52,800	06/03/2014	09/15/2019
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	12,174,624	110.6000	12,580,739	11,375,000	11,849,934		(92,225)			4.881	3.886	FA	209,747	555,214	06/10/2011	08/15/2019
654090-BA-9	NIELSEN FINANCE LLC			1	4FE	1,986,267	100.5000	2,010,000	2,000,000	1,988,534	41,828	1,705			4.500	5.422	AO	22,500	90,000	08/29/2013	10/01/2020
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL			2	3FE	10,596,584	99.3330	10,515,866	10,586,477	10,515,866	(58,333)	16,186			3.158	2.839	JAJO	21,359	194,497	05/22/2014	04/15/2021
654740-AD-1	NISSAN MOTOR ACCEPTANCE				1FE	20,753,616	99.4130	20,677,821	20,800,000	20,769,731		9,085			1.800	1.844	MS	110,240	374,400	03/11/2013	03/15/2018
654742-AB-1	NISSAN MOTOR ACCEPTANCE		R		1FE	24,895,750	100.2920	25,072,925	25,000,000	24,998,146		22,670			4.500	4.603	JJ	471,875	1,125,000	01/20/2010	01/30/2015
655044-AH-8	NOBLE ENERGY INC			1	2FE	14,954,250	98.8350	14,825,220	15,000,000	14,954,814		564			3.900	3.949	MN	87,750		11/04/2014	11/15/2024
65504L-AB-3	NOBLE HOLDING INTL LTD		E		2FE	9,733,580	101.3150	9,776,936	9,650,000	9,661,421		(19,171)			3.450	3.244	FA	138,719	332,925	01/26/2011	08/01/2015
65504L-AE-7	NOBLE HOLDING INTL LTD		E		2FE	9,997,500	100.8780	10,087,830	10,000,000	9,999,391		505			3.050	3.106	MS	101,667	305,000	01/31/2011	03/01/2016
65504L-AH-0	NOBLE HOLDING INTL LTD		E		2FE	15,359,248	95.6640	14,660,493	15,325,000	15,340,476		(6,756)			2.500	2.501	MS	112,809	383,125	02/22/2012	03/15/2017
65535H-AG-4	NOMURA HOLDINGS INC		F		2FE	19,880,600	101.0950	5,054,765	5,000,000	4,974,554		4,404			2.750	2.879	MS	38,958	68,750	03/12/2014	03/19/2019
655422-AT-0	NORANDA INC				2FE	5,927,167	103.3760	5,678,427	5,493,000	5,560,920		(82,963)			6.000	4.385	AO	69,578	329,580	03/16/2010	10/15/2015
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	5,781,299	112.2220	6,733,344	6,000,000	5,911,334		23,912			5.750	6.260	AO	86,250	345,000	04/01/2008	04/01/2018
656560-AH-2	NORTEK INC LOAN			2	3FE	992,513	97.6250	971,369	995,000	971,369	(21,350)	206			3.750	3.896	FMAN	104	23,713	05/14/2014	10/30/2020
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04			1	4	9,450,000	101.0080	9,545,256	9,450,000	9,450,000	393,309				6.750	7.297	JJ	318,938	637,875	04/02/2004	07/01/2029
664397-AJ-5	NORTHEAST UTILITIES			1	2FE	11,991,960	98.4820	11,817,780	12,000,000	11,994,541		1,587			1.450	1.454	MN	29,000	174,000	05/08/2013	05/01/2018
666807-BF-8	NORTHROP GRUMMAN CORP				2FE	42,881,320	99.2810	42,691,002	43,000,000	42,917,760		23,131			1.750	1.809	JD	62,708	752,500	05/28/2013	06/01/2018
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	40,496,113	112.2830	41,514,431	36,973,000	38,949,425		(440,008)			5.125	3.716	FA	742,156	1,894,866	08/15/2011	02/10/2019
67001B-AN-3	NOVELIS CORPORATION TERM LOAN		I	2	3FE	9,903,423	98.6500	9,664,024	9,796,274	9,664,024	(118,848)	(42,007)			3.750	3.690	MJSD	1,020	373,420	05/01/2013	03/10/2017
629377-BJ-0	NRG ENERGY INC			1	4FE	3,447,500	106.7500	3,736,250	3,500,000	3,460,222		5,273			8.250	9.905	MS	96,250	288,750	05/31/2012	09/01/2020
629377-BN-1	NRG ENERGY INC				4FE	3,420,000	109.7500	3,292,500	3,000,000	3,292,500	(33,521)	(93,979)			7.625	9.804	JJ	105,479	114,375	01/15/2014	01/15/2018
629377-BS-0	NRG ENERGY INC			1	4FE	8,170,125	107.7500	8,781,625	8,150,000	8,167,593	(8,567)	(7,281)			7.875	8.418	MN	82,009	592,594	07/29/2014	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	9,536,619	104.0000	9,568,000	9,200,000	9,428,081	92,500	(33,919)			6.625	6.284	MS	179,464	584,656	07/24/2014	03/15/2023
629377-BW-1	NRG ENERGY INC			1	4FE	2,600,000	102.2500	2,658,500	2,600,000	2,600,000					6.250	6.999	JJ	74,931		10/31/2014	07/15/2022
62937N-AT-4	NRG ENERGY INC TL			2	3FE	4,912,500	97.8880	4,808,748	4,912,500	4,808,748	(89,015)				2.750	2.796	MJSD	375	136,532	09/30/2013	07/01/2018
670346-AK-1	NUCOR CORP				2FE	14,052,275	111.7670	13,695,916	12,254,000	13,623,306		(379,972)			5.850	2.422	JD	59,738	716,859	11/08/2013	06/01/2018
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		E	2	4FE	5,088,972	99.3570	5,069,500	5,102,308	5,064,148	(25,943)	1,119			4.500	3.840	MJSD	37,166	36,119	11/25/2014	05/21/2020
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		E	2	4FE	5,882,278	99.3570	5,859,770	5,897,692	5,853,586	(29,987)	1,296			4.500	3.840	MJSD	42,959	41,749	11/25/2014	05/21/2020
67054L-AA-5	NUMERICABLE GROUP SA		F	1	4FE	9,881,250	99.1250	9,664,688	9,750,000	9,664,688	(198,234)	(18,329)			4.875	5.266	FA	179,563	128,070	04/24/2014	05/15/2019
67054L-AB-3	NUMERICABLE GROUP SA		F	1	4FE	7,262,500	100.5500	7,139,050	7,100,000	7,127,500	(123,657)	(11,343)			6.000	6.265	FA	160,933	82,450	10/07/2014	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA		F	1	4FE	6,305,000	100.7500	6,045,000	6,000,000	6,045,000	(244,350)	(15,650)			6.250	5.508	FA	141,667	67,361	08/12/2014	05/15/2024
62947Q-AM-0	NXP BV/NXP FUNDING LLC		F	1	3FE	1,334,375	105.0000	1,312,500	1,250,000	1,312,500	(12,519)	(9,356)			5.750	4.077	FA	27,153	35,938	06/13/2014	02/15/2021
62947Q-AN-8	NXP BV/NXP FUNDING LLC		E	1	3FE	4,986,563	105.2500	5,104,625	4,850,000	4,962,557	70,814	(15,132)			5.750	5.609	MS	82,113	278,875	05/28/2013	03/15/2023
991612-9B-0	OASIS OUTSOURCING HLDGS INC 2ND LIEN TL			2	5FE	7,880,000	98.5000	7,880,000	8,000,000	7,880,000	(79)	79			9.750	10.395	JAJO	6,500		12/29/2014	12/26/2022
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2			2	4FE	2,004,812	97.0000	1,925,414	1,984,962	1,925,414	(53,861)	(25,537)			4.500	4.687	FMAN	15,383	11,442	09/15/2014	10/18/2019
674599-BX-2	OCCIDENTAL PETROLEUM COR				1FE	992,920	104.4810	1,044,808	1,000,000	998,404		1,071			4.125	4.273	JD	3,438	41,250	05/12/2009	06/01/2016
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	23,003,180	101.6230	23,373,382	23,000,000	23,000,823		(742)			2.500	2.550	FA	239,583	575,000	03/17/2011	02/01/2016
674599-CD-5	OCCIDENTAL PETROLEUM COR			1	1FE	9,991,800	98.9330	9,893,310	10,000,000	9,995,380		1,434			1.500	1.560	FA	56,667	150,000	06/19/2012	02/15/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016			1	3	5,000,000	84.6300	4,231,500	5,000,000	4,231,500	217,900				1.810	5.760	MJSD	754	90,844	09/29/2006	09/29/2016
677050-AE-6	OGLETHORPE POWER CORP	0			1FE	5,624,800	114.1350	5,706,725	5,000,000	5,351,028		(74,730)			6.100	4.258	MS	89,806	305,000	02/08/2011	03/15/2019
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	3,813,549	106.7360	4,269,436	4,000,000	3,958,733		26,894			6.000	6.777	JD	20,000	240,000	06/07/2006	06/01/2016
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	2FE	14,134,045	106.0000	14,817,740	13,979,000	14,065,119		(23,778)			6.750	7.083	AO	199,201	943,583	02/16/2012	10/15/2022
681936-BC-3	OMEGA HEALTHCARE INVESTORS INC			1	2FE	5,204,378	98.9800	5,196,450	5,250,000	5,205,437		1,060			4.500	4.810	JJ	72,188		09/04/2014	01/15/2025
681936-AV-2	OMEGA HLTHCARE INVESTORS			1	2FE	2,400,038	104.5000	2,283,325	2,185,000	2,272,732		(46,538)			7.500	5.084	FA	61,908	163,875	02/16/2012	02/15/2020
681904-AS-7	OMNICARE INC			1	3FE	1,087,500	101.2500	1,101,094	1,087,500	1,087,500					4.750	4.750	JD	5,740		11/06/2014	12/01/2022
681904-AT-5	OMNICARE INC			1	3FE	646,667	102.5000	662,834	646,667	646,667					5.000	5.000	JD	3,593		11/06/2014	12/01/2024
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,390,700	108.6320	5,431,610	5,000,000	5,179,037		(60,940)			5.000	3.618	MS	63,194	250,000	05/06/2011	09/30/2017
68233J-AX-2	ONCOR ELECTRIC DELIVERY COMPANY LL			1	2FE	14,986,091	99.5570	14,933,520	15,000,000	14,986,133		42			2.150	2.172	JD	26,875		12/26/2014	06/01/2019
68235P-AD-0	ONE GAS INC			1	1FE	20,250,000	100.2400	20,298,681	20,250,000	20,250,000					2.070	2.070	FA	174,656		10/10/2014	02/01/2019
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC			1	4FE	3,500,000	102.0000	3,570,000	3,500,000	3,500,000					6.750	9.154	JD	13,125		12/08/2014	12/15/2019
68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC			1	4FE	3,500,000	102.5000	3,587,500	3,500,000	3,500,000					7.250	8.368	JD	14,097		12/08/2014	12/15/2021
68268N-AF-0	ONEOK PARTNERS LP			1	2FE	27,233,146	102.0020	27,459,019	26,920,000	27,020,145		(91,067)			3.250	2.901	FA	364,542	874,900	02/07/2013	02/01/2016
68268N-AH-6	ONEOK PARTNERS LP			1	2FE	12,908,563	99.4420	12,718,593	12,790,000	12,861,623		(25,192)			2.000	1.784	AO	63,950	255,800	02/12/2013	10/01/2017
68268N-AK-9	ONEOK PARTNERS LP			1	2FE	2,368,460	101.3530	2,402,061	2,370,000	2,368,837		291			3.200	3.221	MS	22,331	76,472	09/09/2013	09/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
68389X-AN-5	ORACLE CORP				1FE	17,469,725	99.6440	17,437,718	17,500,000	17,482,793		6,028			1.200	1.229	AO	44,333	210,000	10/18/2012	10/15/2017
68389X-AQ-8	ORACLE CORP				1FE	13,951,280	101.7300	14,242,256	14,000,000	13,963,580		8,480			2.375	2.442	JJ	153,319	331,576	07/09/2013	01/15/2019
68389X-AR-6	ORACLE CORP				1FE	15,000,000	100.7150	15,107,310	15,000,000	15,000,000					0.811	0.824	JAJO	26,345	186,326	07/09/2013	01/15/2019
68389X-AX-3	ORACLE CORPORATION				1FE	24,972,000	100.7140	25,178,600	25,000,000	24,974,427		2,427			2.250	2.164	AO	129,688	140,625	06/30/2014	10/08/2019
68389X-BA-2	ORACLE CORPORATION				1FE	22,717,013	101.2440	23,032,942	22,750,000	22,719,077		2,064			2.800	2.823	JJ	306,114		06/30/2014	07/08/2021
685218-AA-7	ORANGE SA		F		2FE	19,983,200	101.8570	20,371,480	20,000,000	19,986,067		2,867			2.750	2.768	FA	221,528	275,000	01/30/2014	02/06/2019
68620Y-AC-6	ORIGIN ENERGY FINANCE LTD		F		2FE	28,947,220	102.0330	29,589,483	29,000,000	28,959,347		9,908			3.500	3.540	AO	231,194	1,015,000	10/02/2013	10/09/2018
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC TLB			2	4FE	3,482,500	98.2250	3,420,686	3,482,500	3,420,686	(61,517)	(298)			4.750	4.950	MJSD	36,162	45,634	08/04/2014	06/30/2021
688225-AG-6	OSHKOSH CORP			1	3FE	757,500	102.0000	765,000	750,000	757,200		(300)			5.375	6.487	MS	13,438		09/29/2014	03/01/2022
690070-AB-3	OUTERWALL INC			1	3FE	2,335,000	93.2500	2,177,388	2,335,000	2,177,388	(157,613)				5.875	7.252	JD	6,097	70,877	06/04/2014	06/15/2021
690732-AD-4	OWENS & MINOR INC				2FE	14,930,850	101.1310	15,169,665	15,000,000	14,933,380		2,530			3.875	3.949	MS	169,531		09/11/2014	09/15/2021
690742-AE-1	OWENS CORNING			1	2FE	7,846,080	98.6870	7,894,928	8,000,000	7,847,746		1,666			4.200	4.474	JD	45,733		11/04/2014	12/01/2024
69073T-AP-8	OWENS-BROCKWAY				3FE	14,782,963	105.7500	14,629,455	13,834,000	14,150,210		(185,825)			7.375	5.791	FA	425,107	1,020,258	09/20/2011	05/15/2016
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC				3FE	1,250,000	102.0000	1,275,000	1,250,000	1,250,000					5.000	5.000	AO	4,861		11/18/2014	01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC				3FE	1,250,000	101.0000	1,262,500	1,250,000	1,250,000					5.375	5.375	AO	5,226		11/18/2014	01/15/2025
690768-BF-2	OWENS-ILLINOIS INC				3FE	1,421,875	111.5000	1,393,750	1,250,000	1,355,261		(27,969)			7.800	5.050	MN	12,458	97,500	07/09/2012	05/15/2018
69371R-L7-9	PACCAR FINANCIAL CORP				1FE	5,500,000	100.5770	5,531,724	5,500,000	5,500,000					0.835	0.841	MJSD	3,063	46,775	12/03/2013	12/06/2018
69371R-L9-5	PACCAR FINANCIAL CORP				1FE	20,000,000	99.9960	19,999,160	20,000,000	20,000,000					0.425	0.392	MJSD	5,671	43,472	06/03/2014	06/06/2017
69371R-M2-9	PACCAR FINANCIAL CORP				1FE	34,980,050	100.0600	35,021,035	35,000,000	34,981,168		1,118			2.200	2.212	MS	226,722		09/08/2014	09/15/2019
695156-AR-0	PACKAGING CORP OF AMERICA			1	2FE	11,965,920	98.4390	11,812,680	12,000,000	11,966,835		915			3.650	3.698	MS	141,133		09/02/2014	09/15/2024
70109H-AL-9	PARKER HANNIFIN CORP			1	1FE	9,978,000	102.0540	10,205,440	10,000,000	9,978,208		208			3.300	3.327	MN	36,667		11/18/2014	11/21/2024
70109H-AN-5	PARKER HANNIFIN CORP			1	1FE	2,496,700	107.8120	2,695,295	2,500,000	2,496,706		6			4.450	4.458	MN	12,361		11/18/2014	11/21/2044
70109H-AH-8	PARKER-HANNIFIN CORP				1FE	1,745,579	111.8870	1,958,021	1,750,000	1,748,230		466			5.500	5.533	MN	12,299	96,250	05/13/2008	05/15/2018
70213B-AA-9	PARTNERRE FINANCE B LLC				1FE	9,988,500	112.3920	11,239,210	10,000,000	9,993,114		1,064			5.500	5.320	JD	45,833	550,000	03/10/2010	06/01/2020
704549-AF-1	PEABODY ENERGY CORP				3FE	5,099,600	85.0000	4,003,500	4,710,000	4,003,500	(759,080)	(18,070)			7.875	6.986	MN	61,819	370,913	07/17/2013	11/01/2026
705012-AA-0	PEARSON FUNDING TWO		F		2FE	8,162,960	103.9440	8,315,544	8,000,000	8,043,723		(30,658)			4.000	3.592	MN	39,111	320,000	11/12/2010	05/17/2016
709599-AR-5	PENSKE TRUCK LEASING CO LP			1	2FE	30,971,790	99.9220	30,975,882	31,000,000	30,972,074		284			3.050	3.122	JJ	52,528		12/08/2014	01/09/2020
709599-AQ-7	PENSKE TRUCK LEASING COMPANY LP /			1	2FE	9,997,200	99.3900	9,939,020	10,000,000	9,997,486		286			2.500	2.503	JD	11,111	123,611	06/12/2014	06/15/2019
709599-AC-8	PENSKE TRUCK LEASING/PTL				2FE	34,966,050	100.8100	35,283,465	35,000,000	34,995,752		11,542			3.125	3.159	MN	151,910	1,093,750	05/08/2012	05/11/2015
709599-AL-8	PENSKE TRUCK LEASING/PTL				2FE	15,965,280	101.6810	16,268,880	16,000,000	15,976,998		6,074			2.875	2.918	JJ	209,556	460,000	01/14/2013	07/17/2018
709629-AC-3	PENTAIR FINANCE SA		E		2FE	24,991,800	100.1640	25,041,100	25,000,000	24,997,064		3,162			1.350	1.364	JD	28,125	337,500	04/29/2013	12/01/2015
709629-AK-5	PENTAIR FINANCE SA		E		2FE	998,538	99.8790	998,791	1,000,000	999,082		327			1.875	1.910	MS	5,521	18,750	04/29/2013	09/15/2017
247109-E*-8	PEPCO HOLDINGS / DELMARVA POWER & LIGHT				2	9,716,580	106.8410	9,615,668	9,000,000	9,270,567		(128,313)			5.220	3.645	JD	1,305	469,800	05/09/2011	12/30/2016
713291-AR-3	PEPCO HOLDINGS INC				2FE	3,031,080	101.2040	3,036,111	3,000,000	3,004,977		(6,502)			2.700	2.475	AO	20,250	81,000	10/26/2010	10/01/2015
713448-CK-2	PEPSICO INC			1	1FE	9,988,900	101.1430	10,114,270	10,000,000	9,991,668		1,960			2.250	2.244	JJ	108,750	210,625	07/25/2013	01/07/2019
991605-9A-6	PERC HLDGS 2 (PRIMARY ENERGY) TLB			2	4Z	9,900,000	101.0000	10,100,000	10,000,000	9,900,505		505			5.750	5.837	MJSD	23,958	1,918	12/16/2014	12/16/2021
714295-AA-0	PERRIGO CO		E	1	2FE	3,489,535	105.9680	3,708,873	3,500,000	3,489,547		12			4.900	4.931	JD	13,815		11/24/2014	12/15/2044
714295-AB-8	PERRIGO CO		E	1	2FE	14,990,550	101.1660	15,174,960	15,000,000	14,990,646		96			3.500	3.532	JD	42,292		11/24/2014	12/15/2021
714295-AC-6	PERRIGO CO		E	1	2FE	9,957,900	101.8290	10,182,920	10,000,000	9,958,177		277			3.900	3.970	JD	31,417		11/24/2014	12/15/2024
714294-AF-2	PERRIGO COMPANY PLC		E		2FE	32,467,947	99.9210	32,424,429	32,450,000	32,467,140		(807)			2.300	2.286	MN	109,879	373,175	10/23/2014	11/08/2018
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	2,868,000	105.2370	2,630,925	2,500,000	2,694,461		(39,810)			7.875	5.764	MS	57,969	196,875	02/23/2010	03/15/2019
71644E-AH-5	PETRO-CANADA LTD		A		1FE	1,725,616	112.4750	2,249,490	2,000,000	1,879,575		29,940			6.050	8.128	MN	15,461	121,000	05/12/2008	05/15/2018
71654Q-BK-7	PETROLEOS MEXICANOS		F		2FE	5,000,000	101.1000	5,055,000	5,000,000	5,000,000					2.251	2.230	JAJO	22,820	414,586	09/04/2013	07/18/2018
71654Q-BQ-4	PETROLEOS MEXICANOS		F		2FE	1,074,000	100.2500	1,076,685	1,074,000	1,074,000					3.125	3.124	JJ	14,730		10/28/2014	01/23/2019
71654Q-BQ-4	PETROLEOS MEXICANOS	LS	F		2FE	592,000	100.2500	593,480	592,000	592,000					3.125	3.124	JJ	8,119		10/28/2014	01/23/2019
717081-DF-7	PFIZER INC				1FE	30,625,000	100.0720	30,647,111	30,625,000	30,625,000					0.541	0.578	MJSD	7,818	165,734	05/28/2013	06/15/2018
717081-DL-4	PFIZER INC				1FE	23,330,821	100.5350	23,500,033	23,375,000	23,336,118		5,297			2.100	2.140	MN	62,723	245,438	05/12/2014	05/15/2019
69331C-AF-5	PG&E CORP			1	2FE	13,477,185	100.1510	13,520,439	13,500,000	13,480,841		3,656			2.400	2.443	MS	108,000	165,600	02/24/2014	03/01/2019
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	9,966,967	110.9960	9,878,626	8,900,000	9,425,658		(152,132)			5.750	3.769	MS	156,368	511,750	03/30/2011	03/11/2018
718546-AJ-3	PHILLIPS 66				2FE	38,545,794	103.2780	39,349,032	38,100,000	38,350,488		(102,939)			2.950	2.657	MN	187,325	1,123,950	01/30/2013	05/01/2017
718546-AK-0	PHILLIPS 66			1	2FE	5,046,806	102.5000	5,238,765	5,111,000	5,047,045		239			4.650	4.747	MN	29,048		11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66			1	2FE	4,904,950	102.3550	5,117,730	5,000,000	4,905,121		171			4.875	4.997	MN	29,792		11/12/2014	11/15/2044
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN				1	10,000,000	101.6500	10,164,968	10,000,000	10,000,000					2.920	2.925	JD	24,333	292,000	06/06/2011	06/06/2016
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB			2	3FE	4,997,500	100.0500	5,002,500	5,000,000	4,991,772	(5,815)	87			4.250	4.294	JAJO	17,118	26,681	10/22/2014	10/01/2021
723456-AS-8	PINNACLE ENTERTAINMENT INC			1	4FE	8,918,643	103.0000	9,167,000	8,900,000	8,916,957		(1,686)			6.375	8.367	FA	236,406	283,688	06/18/2014	08/01/2021
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B2			2	3FE	2,475,513	98.3750	2,448,530	2,488,976	2,448,530	(26,728)	(1,721)			3.750	4.048	MJSD	259	103,521	09/12/2013	08/13/2020
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G			2	3FE	5,607,343	96.8440	5,443,799	5,621,204	5,443,799	(164,626)	302			3.000	3.347	JAJO	30,565	176,677	07/29/2013	04/29/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H			2	3FE	1,977,447	96.7500	1,910,813	1,975,000	1,910,813	(60,011)	(345)			3.000	3.178	JAJD	494	64,475	12/30/2013	04/29/2020
72447X-AC-1	PITNEY BOWES INC				2FE	1,952,960	109.4350	2,188,706	2,000,000	1,983,750		5,374			5.750	6.080	MS	33,861	115,000	09/06/2007	09/15/2017
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP			1	2FE	33,437,355	99.3050	33,267,142	33,500,000	33,438,072		717			2.600	2.968	JD	53,228		12/02/2014	12/15/2019
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1	2FE	14,981,400	101.6250	15,243,720	15,000,000	14,981,417		17			4.900	4.965	FA	44,917		12/02/2014	02/15/2045
69349L-AG-3	PNC BANK NA			1	1FE	9,510,900	95.7660	9,576,600	10,000,000	9,525,266		14,366			2.700	3.402	MN	45,000	135,000	09/18/2014	11/01/2022
69349L-AN-8	PNC BANK NA			1	1FE	29,972,400	100.4950	30,148,410	30,000,000	29,984,288		8,790			1.300	1.383	AO	95,333	433,333	08/20/2013	10/03/2016
693476-BM-4	PNC FUNDING CORP			1	1FE	2,996,370	102.6960	3,080,874	3,000,000	2,998,699		731			2.700	2.727	MS	22,950	81,000	09/14/2011	09/19/2016
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB			2	4FE	3,980,025	98.6250	3,935,138	3,990,000	3,935,138	(45,176)	288			4.750	0.000	FMAN	31,061	14,817	10/06/2014	08/02/2021
73744G-AF-9	POST HLDGS SER A INCREM TL			2	3FE	990,025	99.3440	988,473	995,000	988,473	(1,866)	314			3.750	3.964	MJSD	3,117	16,201	06/26/2014	06/02/2021
73755L-AG-2	POTASH CORP-SASKATCHEWAN		A		1FE	20,124,297	102.2170	19,727,823	19,300,000	19,441,761		(185,463)			3.750	2.751	MS	182,948	723,750	03/31/2011	09/30/2015
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		1FE	9,999,537	104.3110	10,274,584	9,850,000	9,922,677		(23,693)			3.250	2.986	JD	26,677	320,125	07/29/2011	12/01/2017
739318-AC-3	POWERCOR AUSTRALIA LLC (2011 TRANSACTION		F		2	25,000,000	102.7550	25,688,645	25,000,000	25,000,000					3.330	3.330	MN	106,375	832,500	04/28/2011	05/15/2016
693506-BF-3	PPG INDUSTRIES INC				1FE	19,501,877	101.0640	20,423,074	20,208,000	20,053,284		144,593			1.900	2.715	JJ	177,045	383,952	01/20/2012	01/15/2016
693506-BH-9	PPG INDUSTRIES INC			1	1FE	17,926,380	99.5600	17,920,764	18,000,000	17,928,274		1,894			2.300	2.393	MN	56,350		11/06/2014	11/15/2019
69352P-AG-8	PPL CAPITAL FUNDING INC			1	2FE	3,996,000	99.8300	3,993,204	4,000,000	3,997,236		775			1.900	1.929	JD	6,333	76,211	05/21/2013	06/01/2018
74005P-AR-5	PRAXAIR INC				1FE	17,294,846	101.0100	16,453,584	16,289,000	16,341,516		(209,008)			4.625	3.299	MS	190,434	753,366	02/19/2010	03/30/2015
74005P-AU-8	PRAXAIR INC				1FE	13,101,674	110.1180	13,792,242	12,525,000	12,861,183		(65,261)			4.500	3.860	FA	212,925	563,625	03/07/2011	08/15/2019
740189-AK-1	PRECISION CASTPARTS CORP				1FE	44,931,600	98.8000	44,460,000	45,000,000	44,958,467		13,319			1.250	1.299	JJ	259,375	562,500	12/17/2012	01/15/2018
74153W-CD-9	PRICOA GLOBAL				1FE	18,000,000	99.5190	17,913,474	18,000,000	18,000,000					2.200	2.200	MN	49,500	198,000	05/13/2014	05/16/2019
74153W-BZ-1	PRICOA GLOBAL FUNDING 1				1FE	14,988,450	98.6270	14,794,095	15,000,000	14,992,021		2,258			1.600	1.616	MN	21,333	240,000	05/21/2013	05/29/2018
74153W-CA-5	PRICOA GLOBAL FUNDING I				1FE	20,000,000	100.0810	20,016,280	20,000,000	20,000,000					0.502	0.539	FMAN	11,989	101,950	08/20/2013	08/19/2015
74251V-AG-7	PRINCIPAL FINANCIAL GROU				2FE	8,990,640	100.0800	9,007,191	9,000,000	8,994,515		1,842			1.850	1.871	MN	21,275	166,500	11/13/2012	11/15/2017
74256L-AG-4	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	16,962,090	100.7300	17,124,066	17,000,000	16,971,110		7,218			2.250	2.317	AO	80,750	398,438	09/23/2013	10/15/2018
74256L-AM-1	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	9,995,300	99.7160	9,971,570	10,000,000	9,995,770		470			1.500	1.516	MS	45,833		09/04/2014	09/11/2017
742718-EG-0	PROCTER & GAMBLE CO				1FE	12,980,240	100.2010	13,026,065	13,000,000	12,980,850		610			1.900	1.930	MN	39,794		10/27/2014	11/01/2019
742718-EH-8	PROCTER & GAMBLE CO				1FE	25,000,000	100.2840	25,071,000	25,000,000	25,000,000					0.502	0.484	FMAN	20,582		10/27/2014	11/01/2019
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B		A	2	3FE	3,364,314	100.4380	3,352,397	3,337,777	3,352,397	19,435	(4,816)			3.000	3.004	FMAN	278	113,516	04/01/2013	10/24/2019
74432Q-AG-0	PRUDENTIAL FINANCIAL INC				2FE	2,116,168	101.6580	2,033,152	2,000,000	2,015,530		(33,800)			4.750	2.998	JD	4,750	95,000	12/06/2011	06/13/2015
74432Q-BX-2	PRUDENTIAL FINANCIAL INC				2FE	9,038,610	100.6040	9,054,378	9,000,000	9,029,447		(7,958)			1.012	0.963	FMAN	11,386	92,478	11/01/2013	08/15/2018
69362B-AN-2	PSEG POWER				2FE	4,482,185	104.1340	5,206,695	5,000,000	4,922,698		78,861			5.500	7.276	JD	22,917	275,000	10/25/2006	12/01/2015
69362B-AX-0	PSEG POWER LLC				2FE	4,987,300	102.4830	5,124,130	5,000,000	4,995,460		2,564			2.750	2.798	MS	40,486	137,500	09/14/2011	09/15/2016
69362B-AZ-5	PSEG POWER LLC			1	2FE	9,985,000	100.1590	10,015,930	10,000,000	9,988,268		2,853			2.450	2.493	MN	31,306	249,764	11/05/2013	11/15/2018
74444B-CB-5	PUBLIC SERVICE COLORADO				1FE	2,995,590	113.6430	3,409,296	3,000,000	2,998,119		460			5.800	5.795	FA	72,500	174,000	08/06/2008	08/01/2018
74456Q-BJ-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1FE	16,965,320	99.7310	16,954,338	17,000,000	16,967,873		2,553			2.000	2.048	FA	131,278		08/06/2014	08/15/2019
745310-AB-8	PUGET ENERGY INC				2FE	33,520,400	117.5190	37,488,593	31,900,000	33,067,446		(163,112)			6.500	5.782	JD	92,156	2,073,500	02/15/2012	12/15/2020
745310-AD-4	PUGET ENERGY INC				2FE	7,093,750	116.9850	7,750,236	6,625,000	6,975,772		(43,268)			6.000	5.054	MS	132,500	397,500	02/27/2012	09/01/2021
745310-AD-4	PUGET ENERGY INC	0			2FE	2,512,500	116.9850	2,924,618	2,500,000	2,509,135		(1,089)			6.000	5.932	MS	50,000	150,000	09/08/2011	09/01/2021
745310-AF-9	PUGET ENERGY INC			1	2FE	1,249,916	115.7130	1,446,410	1,250,000	1,249,930		7			5.625	5.636	JJ	32,422	70,313	12/13/2012	07/15/2022
745332-BV-7	PUGET SOUND ENERGY INC				1FE	6,194,464	103.3340	6,001,662	5,808,000	5,864,098		(72,446)			5.197	3.875	AO	75,460	301,842	02/01/2010	10/01/2015
693656-AA-8	PVH CORP			1	3FE	2,011,000	98.7500	1,975,000	2,000,000	1,975,000	81,294	(1,294)			4.500	4.786	JD	4,000	90,000	05/23/2013	12/15/2022
693656-AA-8	PVH CORP	0		1	3FE	2,531,250	98.7500	2,468,750	2,500,000	2,468,750	103,526	(3,526)			4.500	4.612	JD	5,000	112,500	01/04/2013	12/15/2022
69368H-AC-7	PVH CORP. TRANCHE B TL			2	3FE	5,966,168	99.9270	5,945,274	5,949,617	5,942,283	(20,491)	(2,845)			3.250	3.286	FMAN	537	227,952	04/11/2014	02/13/2020
74819R-AP-1	QUEBECOR MEDIA INC		G		4FE	225,000	102.2500	230,063	225,000	225,000	7,313				5.750	6.079	JD	575	12,938	05/22/2013	01/15/2023
74834L-AR-1	QUEST DIAGNOSTIC INC				2FE	5,994,420	102.4590	6,147,510	6,000,000	5,998,527		1,138			3.200	3.234	AO	48,000	192,000	03/21/2011	04/01/2016
748356-AA-0	QUESTAR CORP				1FE	6,988,170	101.8030	7,126,217	7,000,000	6,997,361		2,368			2.750	2.863	FA	80,208	192,500	12/07/2010	02/01/2016
74839X-AB-5	QUIKRETE HOLDINGS INC. TL			2	4FE	3,291,862	98.4500	3,231,666	3,282,546	3,231,666	(59,268)	(928)			4.000	4.146	MJSD	1,094	141,128	04/24/2014	09/28/2020
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3			2	3FE	12,570,795	98.6670	12,360,691	12,527,685	12,360,691	(167,867)	395			3.750	4.072	MJSD	1,305	452,793	02/03/2014	06/08/2018
747262-AQ-6	QVC INC				2FE	16,155,371	99.9680	16,159,795	16,165,000	16,156,800		1,429			3.125	3.150	AO	126,289	270,820	08/11/2014	04/01/2019
747262-AW-3	QVC INC			1	3FE	9,978,578	97.5770	9,757,720	10,000,000	9,757,720	(220,897)	39			5.450	5.465	FA	196,806		12/08/2014	08/15/2034
74913G-AK-1	QWEST CORPORATION				2FE	3,903,625	102.6930	4,287,441	4,175,000	4,151,639		48,237			7.625	8.905	JD	14,149	318,344	07/22/2008	06/15/2015
751212-AA-9	RALPH LAUREN CORP			1	1FE	34,200,823	100.7310	34,307,835	34,059,000	34,168,506		(28,052)			2.125	2.034	MS	190,991	723,754	10/28/2013	09/26/2018
75281A-AL-3	RANGE RESOURCES CORP			1	3FE	10,801,125	104.0000	10,556,000	10,150,000	10,491,994	(1,834)	(87,043)			6.750	5.755	FA	285,469	685,125	01/31/2012	08/01/2020
75281A-AN-9	RANGE RESOURCES CORP			1	3FE	6,940,000	100.0000	7,000,000	7,000,000	6,952,321	87,500	4,942			5.000	5.593	FA	132,222	350,000	05/22/2012	08/15/2022
75281A-AQ-2	RANGE RESOURCES CORP			1	3FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	90,000				5.000	5.465	MS	58,889	200,000	06/27/2013	03/15/2023
75625Q-AA-7	RECKITT BENCKISER TREASURY SERVICE		F		1FE	12,914,460	100.5650	13,073,385	13,000,000	12,935,356		16,466			2.125	2.262	MS	76,736	274,715	09/16/2013	09/21/2018
75886A-AG-3	REGENCY ENERGY PARTNERS			1	3FE	7,186,000	96.5000	6,851,500	7,100,000	6,851,500	(61,555)	(9,445)			5.500	5.746	AO	82,439	390,500	09/27/2012	04/15/2023
7591EP-AG-5	REGIONS FINANCIAL CORP				2FE	2,966,460	102.0770	3,062,307	3,000,000	2,996,600		7,160			5.750	6.192	JD	7,667	172,500	04/21/2010	06/15/2015

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
7591EP-AJ-9	REGIONS FINANCIAL CORP			1	2FE	9,966,600	99.0190	9,901,890	10,000,000	9,977,280		6,440			2.000	2.090	MN	25,556	200,000	04/25/2013	05/15/2018
75951A-AA-6	RELIANCE STANDARD LIFE GBL FUND II				1FE	12,969,710	100.4610	13,059,956	13,000,000	12,973,647		3,937			2.500	2.550	AO	60,486	162,500	04/16/2014	04/24/2019
76009N-AH-3	RENT-A-CENTER INC			1	4FE	49,375	96.0000	48,000	50,000	48,000	(1,576)	57			6.625	7.563	MN	423	3,313	02/15/2011	11/15/2020
76009N-AH-3	RENT-A-CENTER INC	LS		1	4FE	3,372,313	96.0000	3,278,400	3,415,000	3,278,400	(107,641)	3,896			6.625	7.563	MN	28,909	226,244	02/15/2011	11/15/2020
76009N-AK-6	RENT-A-CENTER INC			1	4FE	4,154,375	86.0000	4,020,500	4,675,000	3,985,309	(205,967)	36,901			4.750	13.266	MN	37,010	194,156	09/29/2014	05/01/2021
760759-AH-3	REPUBLIC SERVICES INC				2FE	4,999,250	110.5600	5,527,995	5,000,000	4,999,566		72			5.000	4.997	MS	83,333	250,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	15,853,950	105.8010	15,870,075	15,000,000	15,482,175		(135,031)			3.800	2.799	MN	72,833	570,000	04/04/2012	05/15/2018
76168J-AK-2	REXNORD LLC TLB			2	4FE	2,935,048	97.8000	2,897,325	2,962,500	2,897,325	(40,322)	2,599			4.000	4.366	FMAN	9,286	75,024	04/24/2014	08/21/2020
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL			2	4FE	3,473,728	99.7500	3,482,456	3,491,184	3,474,156		428			4.000	0.033	MJSD	388	20,779	11/19/2014	12/01/2018
761735-AD-1	REYNOLDS GROUP HOLDINGS			13	4FE	4,315,000	104.3750	4,175,000	4,000,000	4,175,000	(88,304)	(51,696)			6.875	3.849	FA	103,889	137,500	07/07/2014	02/15/2021
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A				1FE	3,500,000	104.5420	3,658,970	3,500,000	3,500,000					4.625	4.628	AO	40,469	161,875	03/24/2006	04/01/2016
013716-AV-7	RIO TINTO ALCAN INC				1FE	12,151,569	101.7590	11,434,704	11,237,000	11,334,038		(228,477)			5.000	2.897	JD	46,821	561,850	04/13/2011	06/01/2015
771196-AS-1	ROCHE HLDGS INC		R		1FE	5,035,794	115.4990	5,061,149	4,382,000	4,749,254		(79,907)			6.000	3.805	MS	87,640	262,920	03/17/2011	03/01/2019
771196-AS-1	ROCHE HLDGS INC	0	R		1FE	11,333,200	115.4990	11,549,860	10,000,000	10,754,292		(163,231)			6.000	4.015	MS	200,000	600,000	03/30/2011	03/01/2019
771196-BD-3	ROCHE HOLDING INC		R		1FE	10,000,000	100.0210	10,002,140	10,000,000	10,000,000					0.345	0.324	MJSD	287	8,180	09/22/2014	09/29/2017
771196-AZ-5	ROCHE HOLDINGS INC		R		1FE	10,000,000	99.8540	9,985,430	10,000,000	10,000,000					0.597	0.574	MJSD	331	14,659	09/22/2014	09/30/2019
771196-BA-9	ROCHE HOLDINGS INC		R	1	1FE	89,868,600	100.6340	90,570,240	90,000,000	89,874,974		6,374			2.250	2.283	MS	517,500		09/22/2014	09/30/2019
771196-BB-7	ROCHE HOLDINGS INC		R	1	1FE	24,930,750	101.2490	25,312,350	25,000,000	24,933,047		2,297			2.875	2.920	MS	183,681		09/22/2014	09/29/2021
77340R-AP-2	ROCKIES EXPRESS PIPELINE			1	3FE	1,500,000	100.2500	1,503,750	1,500,000	1,500,000	112,500				6.000	6.000	JJ	41,500	90,000	01/10/2013	01/15/2019
772739-AJ-7	ROCK-TENN CO				2FE	29,874,819	106.4430	31,594,322	29,682,000	29,822,482		(30,229)			4.450	4.325	MS	440,283	1,320,849	03/28/2013	03/01/2019
772739-AP-3	ROCK-TENN CO				2FE	15,273,703	101.4780	15,323,238	15,100,000	15,263,491	65,116	(15,611)			3.500	3.273	MS	176,167	386,750	05/12/2014	03/01/2020
774341-AD-3	ROCKWELL COLLINS INC.				1FE	15,000,000	100.0160	15,002,445	15,000,000	15,000,000					0.591	0.593	MJSD	4,183	88,759	12/11/2013	12/15/2016
774477-AJ-2	ROCKWOOD SPECIALTIES GRO			1	3FE	21,000,000	103.2500	20,650,000	20,000,000	20,650,000	(312,489)	(37,512)			4.625	2.791	AO	195,278		11/18/2014	10/15/2020
776696-AD-8	ROPER INDUSTRIES INC				2FE	14,986,500	100.1220	15,018,225	15,000,000	14,992,068		2,664			1.850	1.863	MN	35,458	277,500	11/15/2012	11/15/2017
777779-AD-1	ROSETTA RESOURCES INC			1	4FE	10,401,250	91.5100	9,379,775	10,250,000	9,379,775	(1,001,014)	(20,461)			5.625	6.051	MN	96,094	203,906	10/30/2014	05/01/2021
777779-AE-9	ROSETTA RESOURCES INC			1	4FE	3,547,500	90.0000	3,150,000	3,500,000	3,150,000	(377,624)	(4,876)			5.875	6.192	JD	17,135	214,764	05/14/2014	06/01/2022
777779-AF-6	ROSETTA RESOURCES INC			1	4FE	6,576,250	89.0000	5,829,500	6,550,000	5,829,500	(744,188)	(2,562)			5.875	6.321	JD	32,068	194,544	10/24/2014	06/01/2024
78011D-AG-9	ROYAL BANK OF CANADA		A		1FE	23,996,640	100.7320	24,175,680	24,000,000	23,996,814		174			2.200	2.203	MS	143,733		09/16/2014	09/23/2019
74966U-AH-3	RPI FINANCE Term Loan Facility B-2			2	2FE	5,959,775	99.6250	5,926,362	5,948,670	5,959,058		(2,795)			3.250	3.466	MJSD	50,069	180,276	11/15/2013	05/09/2018
74966U-AJ-9	RPI FINANCE Term Loan Facility B-3			2	2FE	2,438,862	99.5940	2,424,086	2,433,967	2,438,590		(1,064)			3.250	3.402	JAJO	20,486	73,759	11/15/2013	11/09/2018
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4			2	2FE	1,990,000	99.7080	1,994,160	2,000,000	1,990,009		9			3.500	3.374	JAJO	389		12/30/2014	11/09/2020
74966U-AG-5	RPI FINANCE TRUST TLB-1			2	2FE	1,070,755	99.4750	1,065,134	1,070,755	1,070,755					2.755	2.708	FMAN	6,989	23,638	12/05/2013	11/09/2016
781172-AA-9	RUBY PIPELINE LLC SR UNSEC 2017				2FE	10,000,000	104.1400	10,414,040	10,000,000	10,000,000					4.500	4.500	AO	112,500	450,000	02/09/2012	04/01/2017
78355H-JP-5	RYDER SYSTEM INC				2FE	4,994,300	102.9270	5,146,365	5,000,000	4,998,696		1,076			3.600	3.621	MS	60,000	180,000	08/26/2010	03/01/2016
78355H-JQ-3	RYDER SYSTEM INC				2FE	8,996,580	100.3800	9,034,191	9,000,000	8,999,849		885			3.150	3.176	MS	94,500	283,500	02/16/2011	03/02/2015
78355H-JS-9	RYDER SYSTEM INC			1	2FE	998,410	101.4140	1,014,135	1,000,000	999,288		316			2.500	2.539	MS	8,333	25,000	02/21/2012	03/01/2017
78355H-JS-9	RYDER SYSTEM INC	0		1	2FE	9,984,100	101.4140	10,141,350	10,000,000	9,992,877		3,160			2.500	2.539	MS	83,333	250,000	02/21/2012	03/01/2017
78355H-JV-2	RYDER SYSTEM INC			1	2FE	9,977,100	100.0130	10,001,260	10,000,000	9,982,050		4,363			2.450	2.504	MN	31,306	247,042	11/04/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC			1	2FE	9,988,000	100.1380	10,013,760	10,000,000	9,989,829		1,829			2.550	2.457	JD	21,250	195,500	02/18/2014	06/01/2019
785592-AA-4	SABINE PASS LIQUEFACTION			3	3FE		103.7500								5.625	0.000	FA		55	01/29/2013	02/01/2021
785592-AD-8	SABINE PASS LIQUEFACTION LLC			13	3FE	3,389,873	97.7500	3,250,188	3,325,000	3,250,188	(135,272)	(4,414)			5.625	5.351	AO	39,484	188,024	03/24/2014	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC			1	3FE	2,675,884	98.2500	2,603,625	2,650,000	2,603,625	(69,789)	(2,470)			5.625	5.452	FA	62,109	75,415	03/24/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION LLC				3FE	3,067,500	101.5000	3,045,000	3,000,000	3,045,000	(22,500)				6.250	5.861	MS	55,729		12/29/2014	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	3FE	6,741,301	98.1250	6,451,719	6,575,000	6,451,719	(288,162)	(1,420)			5.750	5.403	MN	48,308		11/24/2014	05/15/2024
785583-AK-1	SABINE PASS LNG LP			1	4FE	3,060,000	101.0000	3,030,000	3,000,000	3,030,000	(29,806)	(194)			6.500	6.999	MN	32,500		12/22/2014	11/01/2020
786514-BT-5	SAFEWAY INC				2FE	2,838,466	101.5900	2,885,167	2,840,000	2,839,380		308			3.400	3.404	JD	8,047	110,760	11/30/2011	12/01/2016
78390X-AA-9	SAIC INC			1	3FE	9,963,700	96.0950	9,609,530	10,000,000	9,609,530	(366,980)	3,395			4.450	4.468	JD	37,083	445,000	12/13/2010	12/01/2020
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	7,287,138	104.7500	7,610,088	7,265,000	7,280,959		(2,469)			5.750	6.225	JD	34,811	417,738	05/16/2012	06/01/2022
79586K-AD-3	SAMARCO MINERACAO SA		F		2FE	2,493,300	92.7000	2,317,500	2,500,000	2,493,436		136			5.375	5.410	MS	35,460		09/23/2014	09/26/2024
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	786,300	64.0000	233,600	365,000	233,600	(147,610)	(3,315)			7.500	6.247	MS	8,060	74,625	04/07/2014	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC			1	4FE	2,737,500	63.0000	1,575,000	2,500,000	1,575,000	(1,138,846)	(23,654)			8.125	5.763	AO	42,882	101,563	06/18/2014	10/15/2022
80007P-AT-6	SANDRIDGE ENERGY INC			1	4FE	745,388	63.0000	437,850	695,000	437,850	(303,624)	(3,914)			7.500	6.041	FA	19,692	26,063	06/09/2014	02/15/2023
801060-AB-0	SANOFI		E		1FE	64,714,650	99.0460	64,379,640	65,000,000	64,810,972		56,096			1.250	1.341	AO	182,813	812,500	04/03/2013	04/10/2018
80105N-AD-7	SANOFI-AVENTIS		F		1FE	22,385,025	102.4260	23,045,850	22,500,000	22,469,928		23,455			2.625	2.735	MS	150,938	590,625	03/22/2011	03/29/2016
78388J-AQ-9	SBA COMMUNICATIONS CORP			1	4FE	7,726,875	102.2500	7,873,250	7,700,000	7,726,648		(441)			5.625	6.416	AO	108,281	300,938	09/30/2014	10/01/2019
78388J-AR-7	SBA COMMUNICATIONS CORP			1	4FE	1,983,560	96.2500	1,925,000	2,000,000	1,925,000	(59,407)	847			4.875	6.288	JJ	48,750		06/17/2014	07/15/2022
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL			2	3FE	3,473,794	97.7290	3,403,412	3,482,500	3,403,412	(71,245)	863			3.250	3.411	MJSD	314	88,905	04/14/2014	03/24/2021

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 (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
806854-AA-3	SCHLUMBERGER INVESTMENT		E		1FE	4,991,250	101.8200	5,090,990	5,000,000	4,996,924		1,760			1.950	1.987	MS	28,979	97,500	09/07/2011	09/14/2016
80685P-AC-2	SCHLUMBERGER NORGE AS		E		1FE	24,956,250	101.8200	25,454,950	25,000,000	24,984,618		8,798			1.950	1.987	MS	144,896	487,500	09/07/2011	09/14/2016
806859-AA-2	SCHLUMBERGER SA		E		1FE	30,601,325	101.9520	31,095,482	30,500,000	30,522,319		(20,966)			2.650	2.585	JJ	372,693	808,250	01/28/2011	01/15/2016
80874Y-AR-1	SCIENTIFIC GAMES INTERNATIONAL INC			1	3FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					7.000	8.855	JJ	7,778		12/03/2014	01/01/2022
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC			1	5FE	3,146,151	91.6250	3,206,875	3,500,000	3,148,296		2,145			10.000	14.494	JD	38,889		12/03/2014	12/01/2022
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL			2	3FE		98.8750								0.000	0.000	JAJO	28,487		04/24/2014	10/18/2020
78420E-AB-3	SCIENTIFIC GAMES INTL INC. TL B2			2	3FE	4,950,000	98.4170	4,920,850	5,000,000	4,920,850	(30,077)	927			6.000	6.248	JAJO	11,667	35,833	11/05/2014	10/01/2021
810186-AK-2	SCOTTS MIRACLE-GRO CO			1	4FE	5,400,000	105.2500	5,262,500	5,000,000	5,262,500	(22,495)	(115,005)			6.625	3.923	JD	14,722	331,250	01/14/2014	12/15/2020
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC			1	2FE	9,964,500	100.4190	10,041,850	10,000,000	9,965,188		688			2.750	2.813	MN	28,264		11/17/2014	11/15/2019
811904-AK-7	SEACOR HOLDINGS INC				3FE	7,100,375	104.7500	6,918,738	6,605,000	6,918,738	(21,526)	(59,173)			7.375	6.125	AO	121,780	487,119	02/21/2012	10/01/2019
81180W-AD-3	SEAGATE HDD CAYMAN		E	1	2FE	8,470,505	105.0000	8,103,900	7,718,000	8,093,930		(327,105)			6.875	2.440	MN	88,435	530,613	11/01/2013	05/01/2020
81180W-AJ-0	SEAGATE HDD CAYMAN		E		2FE	20,000,000	102.6250	20,525,000	20,000,000	20,000,000					3.750	3.750	MN	95,833	770,833	10/31/2013	11/15/2018
81180W-AM-3	SEAGATE HDD CAYMAN		E	1	2FE	6,231,625	105.4630	6,591,463	6,250,000	6,231,665		40			5.750	5.774	JD	28,950		11/24/2014	12/01/2034
81211K-AR-1	SEALED AIR CORP			1	4FE	9,211,875	111.7500	9,051,750	8,100,000	8,789,590		(191,245)			8.375	5.454	MS	199,744	837,500	09/21/2012	09/15/2021
81211K-AS-9	SEALED AIR CORP			1	4FE	2,160,000	109.5000	2,190,000	2,000,000	2,151,349		(8,651)			6.500	4.956	JD	10,833	65,000	08/05/2014	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	372,188	102.0000	382,500	375,000	372,291		103			5.250	5.362	AO	4,922	9,844	08/05/2014	04/01/2023
78412D-AN-9	SEMCO ENERGY INC				1FE	6,995,100	112.5920	7,881,447	7,000,000	6,997,093		465			5.150	5.159	AO	70,097	360,500	04/14/2010	04/21/2020
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN			2	3FE	1,961,871	96.2500	1,896,125	1,970,000	1,896,125	(66,060)	1,307			3.500	3.774	MJSD	192	70,172	06/05/2013	05/14/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL			2	2FE	3,777,244	99.4170	3,747,840	3,769,818	3,777,075		(1,230)			3.000	3.119	FMAN	314	228,188	06/01/2013	04/29/2020
816851-AN-9	SEMPRA ENERGY				2FE	17,345,700	107.3870	16,108,050	15,000,000	15,678,817		(461,266)			6.500	3.205	JD	81,250	975,000	03/17/2011	06/01/2016
816851-AS-8	SEMPRA ENERGY				2FE	27,985,440	101.8380	28,514,752	28,000,000	27,993,271		2,882			2.300	2.322	AO	161,000	644,000	03/20/2012	04/01/2017
81725W-AG-8	SENSATA TECHNOLOGIES BV		E		3FE	4,643,250	99.5000	4,676,500	4,700,000	4,649,585	227,121	4,463			4.875	5.025	AO	48,371	229,125	07/23/2013	10/15/2023
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE	9,570,049	99.8040	9,477,553	9,496,165	9,530,582		(6,439)			3.250	0.000	FMAN	41,252	274,337	01/14/2014	05/12/2019
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN			2	4FE	246,233	97.4370	240,480	246,805	240,480	(5,874)	121			4.500	5.168	FMAN	619	7,373	04/24/2014	05/09/2017
817565-CB-8	SERVICE CORP INTERNATIONAL			1	4FE	4,500,000	102.0000	4,590,000	4,500,000	4,500,000					5.375	5.893	MN	30,906	122,953	10/09/2014	05/15/2024
817565-BF-0	SERVICE CORP INTL			3	4FE	972,500	107.5000	1,075,000	1,000,000	988,696		4,049			7.000	7.513	JD	3,111	70,000	06/15/2010	06/15/2017
817565-BM-5	SERVICE CORP INTL				4FE	2,567,105	111.5400	2,650,190	2,376,000	2,486,585		(25,463)			7.625	6.213	AO	45,293	181,170	09/09/2011	10/01/2018
817565-BU-7	SERVICE CORP INTL				3FE	10,607,063	115.7500	10,967,313	9,475,000	10,316,942		(95,456)			8.000	6.387	MN	96,856	758,000	02/09/2012	11/15/2021
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL			1	4FE	900,000	102.5000	922,500	900,000	900,000					5.375	6.128	JJ	22,306	24,188	04/10/2014	01/15/2022
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP		R		2FE	14,915,400	99.4980	14,924,625	15,000,000	14,927,681		12,281			2.500	2.621	MS	100,000	187,500	03/17/2014	03/25/2019
78412F-AL-8	SESI LLC			1	2FE	10,117,500	97.0000	9,700,000	10,000,000	10,050,681		(19,649)			6.375	6.762	MN	106,250	637,500	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	2FE	4,353,881	96.0000	3,842,880	4,003,000	4,235,874		(42,746)			7.125	5.705	JD	12,676	285,214	02/01/2012	12/15/2021
818097-AB-3	SEVENTY SEVEN ENERGY INC			1	4FE	5,904,817	58.5000	4,153,500	7,100,000	4,153,500	(1,752,580)	1,263			6.500	17.555	JJ	238,243		12/30/2014	07/15/2022
822538-AA-2	SHELF DRILL HOLD LTD		F	1	4FE	1,015,188	82.0000	840,500	1,025,000	840,500	(174,943)	292			8.625	19.489	MN	14,734	2,156	11/03/2014	11/01/2018
822538-AA-2	SHELF DRILL HOLD LTD	LS	F	1	4FE	1,623,688	82.0000	1,250,500	1,525,000	1,250,500	(341,542)	(20,796)			8.625	7.064	MN	21,922	131,531	10/01/2013	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,780,000	109.7460	16,461,885	15,000,000	15,471,644		(91,764)			4.300	3.582	MS	177,375	645,000	08/10/2011	09/22/2019
822582-AW-2	SHELL INTERNATIONAL FIN		E		1FE	10,992,740	100.3450	11,037,906	11,000,000	10,994,687		1,409			1.900	1.912	FA	81,858	207,839	08/07/2013	08/10/2018
826200-AC-1	SIEMENS FINANCIERINGSMAT		F		1FE	6,073,650	108.1180	5,946,501	5,500,000	5,671,676		(90,656)			5.750	3.697	AO	65,007	316,250	03/23/2010	10/17/2016
826418-BD-6	SIERRA PACIFIC POWER CO				1FE	9,319,767	106.7640	9,140,057	8,561,000	8,757,353		(136,743)			6.000	4.265	MN	65,634	513,660	02/08/2011	05/15/2016
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA			1	5FE	3,593,625	97.5000	3,534,375	3,625,000	3,534,375	(59,932)	682			6.375	8.380	MN	38,516	116,831	09/10/2014	05/01/2022
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB			2	4FE	2,078,125	95.5630	1,990,896	2,083,333	1,990,896	(87,852)	623			3.750	4.032	FMAN	15,775	31,425	06/20/2014	05/01/2021
827048-AP-4	SILGAN HOLDINGS INC			1	3FE	4,937,313	101.5000	4,998,875	4,925,000	4,933,809	72,814	(2,442)			5.000	5.764	AO	61,563	246,250	07/16/2013	04/01/2020
827048-AR-0	SILGAN HOLDINGS INC			1	3FE	4,477,065	102.5000	4,612,500	4,500,000	4,478,150		1,084			5.500	6.528	FA	103,125	123,750	07/24/2014	02/01/2022
829259-AM-2	SINCLAIR TELEVISION GROU			1	4FE	4,987,814	99.2500	4,962,500	5,000,000	4,962,500	36,161	1,339			5.375	6.823	AO	67,188	268,750	07/01/2013	04/01/2021
829259-AQ-3	SINCLAIR TELEVISION GROUP INC			1	4FE	400,000	103.0000	412,000	400,000	400,000					6.375	8.035	MN	4,250	26,917	01/29/2014	11/01/2021
829229-AP-8	SINCLAIR TELEVISION GROUP, INC TLB-1			2	3FE	1,995,000	99.0500	1,981,000	2,000,000	1,981,000	(14,222)	222			3.500	3.585	MJSD	194	24,111	08/29/2014	07/30/2021
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL			2	3FE	13,781,458	97.3130	13,395,341	13,765,212	13,395,341	(253,321)	(2,717)			3.000	3.056	MJSD	1,147	431,000	11/29/2013	04/09/2020
82967N-AG-3	SIRIUS XM RADIO INC			1	2FE	3,082,500	105.0000	3,150,000	3,000,000	3,073,825		(8,675)			5.250	5.074	FA	59,500	78,750	03/19/2014	08/15/2022
82967N-AJ-7	SIRIUS XM RADIO INC			1	4FE	4,297,500	98.5000	4,432,500	4,500,000	4,330,611	55,698	26,792			4.250	6.932	MN	24,438	191,250	10/23/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	4FE	4,523,500	93.5000	4,254,250	4,550,000	4,254,250	134,403	2,097			4.625	5.175	MN	26,889	210,438	05/29/2013	05/15/2023
82967N-AQ-1	SIRIUS XM RADIO INC			1	4FE	2,100,000	103.0000	2,163,000	2,100,000	2,100,000					5.875	6.815	AO	30,844	125,774	09/19/2013	10/01/2020
82967N-AS-7	SIRIUS XM RADIO INC			1	4FE	2,467,500	102.5000	2,475,375	2,415,000	2,458,750	(5,776)	(2,974)			6.000	5.736	JJ	66,815	27,773	06/03/2014	07/15/2024
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	13,029,375	100.0000	12,950,000	12,950,000	12,950,000	303,529	(12,154)			5.250	6.362	JJ	313,498	679,875	01/11/2013	01/15/2021
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL			2	3FE	6,655,786	99.2500	6,601,270	6,651,154	6,601,270	(41,727)	(1,047)			3.501	3.749	MJSD	60,805	176,868	07/23/2013	12/20/2018
78440P-AD-0	SK TELECOM CO LTD		F		1FE	24,855,750	99.7830	24,945,700	25,000,000	24,910,495		25,588			2.125	2.237	MN	88,542	531,250	10/24/2012	05/01/2018
83051G-AA-6	SKANDINAVISKA ENSKILDA		E		1FE	19,956,800	99.1390	19,827,860	20,000,000	19,970,200		8,468			1.375	1.420	MN	24,444	275,000	05/21/2013	05/29/2018
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB		F		1FE	6,994,750	100.6480	7,045,360	7,000,000	6,995,516		766			2.375	2.391	MS	44,333	83,125	03/18/2014	03/25/2019

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
78454L-AJ-9	SM ENERGY CO			1	3FE	2,158,500	94.0000	2,021,000	2,150,000	2,021,000	(137,353)	(147)			6.125	6.682	MN	16,095		11/12/2014	11/15/2022
832248-AQ-1	SMITHFIELD FOODS INC				3FE	1,382,813	110.2500	1,378,125	1,250,000	1,321,292		(26,013)			7.750	5.284	JJ	48,438	96,875	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	5,369,500	104.5000	5,329,500	5,100,000	5,238,704	(10,143)	(37,869)			6.625	5.891	FA	127,642	337,875	07/03/2013	08/15/2022
842587-CH-8	SOUTHERN CO				1FE	27,957,440	101.2520	28,350,476	28,000,000	27,985,411		8,529			1.950	1.991	MS	182,000	546,000	08/16/2011	09/01/2016
842587-CJ-4	SOUTHERN CO				1FE	7,983,840	102.0530	8,164,208	8,000,000	7,987,983		3,093			2.450	2.499	MS	65,333	198,178	08/21/2013	09/01/2018
842808-AF-4	SOUTHERN ELECTRIC GENERATING CO				1FE	13,995,380	100.7720	14,108,010	14,000,000	13,996,356		881			2.200	2.219	JD	25,667	315,700	11/18/2013	12/01/2018
843646-AF-7	SOUTHERN POWER CO				2FE	3,264,537	102.1680	3,065,028	3,000,000	3,039,265		(71,559)			4.875	2.414	JJ	67,438	146,250	10/07/2011	07/15/2015
844741-BA-5	SOUTHWEST AIRLINES CO			1	2FE	9,979,600	100.4600	10,046,010	10,000,000	9,980,185		585			2.750	2.795	MN	42,014		11/03/2014	11/06/2019
845437-BH-4	SOUTHWESTERN ELEC POWER				2FE	4,209,960	107.9880	4,319,528	4,000,000	4,072,674		(33,259)			5.550	4.606	JJ	102,367	222,000	07/13/2010	01/15/2017
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	4,774,050	111.7210	5,027,436	4,500,000	4,621,608		(34,673)			5.875	4.942	MS	88,125	264,375	03/03/2010	03/01/2018
845467-AE-9	SOUTHWESTERN ENERGY CO				2FE	13,394,800	112.6530	12,983,224	11,525,000	12,502,398		(290,119)			7.500	4.529	FA	360,156	864,375	03/21/2012	02/01/2018
84603H-AB-3	SOUTHWIRE COMPANY TL			2	3FE	1,485,028	96.0830	1,430,436	1,488,750	1,430,436	(54,986)	393			3.250	3.384	FMAN	2,957	37,690	03/06/2014	02/10/2021
84756N-AA-7	SPECTRA ENERGY PARTNERS			1	2FE	4,988,900	102.5690	5,128,440	5,000,000	4,996,608		2,247			2.950	3.010	JD	6,556	147,500	06/06/2011	06/15/2016
84756N-AC-3	SPECTRA ENERGY PARTNERS LP			1	2FE	9,982,900	102.3400	10,233,950	10,000,000	9,986,998		3,246			2.950	2.988	MS	78,667	295,000	09/16/2013	09/25/2018
84762N-AW-1	Spectrum Brands Inc. TLC.			2	3FE	7,730,358	98.9060	7,618,235	7,702,500	7,618,235	(91,732)	(4,794)			3.500	3.578	FMAN	12,731	285,973	01/09/2014	09/04/2019
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB			2	4FE	3,995,229	98.1880	3,898,064	3,970,000	3,898,064	(94,385)	499,710			4.253	4.337	FMAN	17,777	100,544	04/24/2014	11/14/2019
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	4FE	5,599,863	106.0000	5,469,600	5,160,000	5,404,693		(70,321)			6.750	5.092	JD	15,480	348,300	02/07/2012	12/15/2020
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB			2	3FE	15,041,566	98.3330	14,753,129	15,003,233	14,753,129	(250,794)	(37,644)			3.250	3.340	MJSD	23,026	505,246	03/18/2014	09/15/2020
852060-AD-4	SPRINT CAPITAL CORP				4FE	2,035,000	88.0000	1,760,000	2,000,000	1,760,000	(123,609)	(1,391)			6.875	6.692	MN	17,569	137,500	03/13/2013	11/15/2028
85207U-AE-5	SPRINT CORP				4FE	5,805,708	99.1250	5,699,688	5,750,000	5,699,688	(105,213)	(807)			7.250	7.071	MS	122,747		11/17/2014	09/15/2021
85207U-AF-2	SPRINT CORP				4FE	2,184,062	98.7200	1,974,400	2,000,000	1,974,400	(207,755)	(1,907)			7.875	6.487	MS	46,375		11/17/2014	09/15/2023
85207U-AH-8	SPRINT CORP				4FE	800,000	93.0000	744,000	800,000	744,000	(56,000)				7.125	7.124	JD	2,533	28,500	11/17/2014	06/15/2024
852061-AK-6	SPRINT NEXTEL CORP				3FE	10,333,750	113.7400	10,805,300	9,500,000	10,026,211		(113,807)			9.000	7.339	MN	109,250	855,000	02/21/2012	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP				4FE	3,025,000	92.0000	2,783,000	3,025,000	2,783,000	(166,375)				6.000	6.000	MN	23,192	181,500	11/08/2012	11/15/2022
852061-AF-7	SPRINT NEXTEL CORPORATION				4FE	2,270,000	107.8750	2,157,500	2,000,000	2,157,500	(96,576)	(15,924)			8.375	3.277	FA	63,278		10/24/2014	08/15/2017
852061-AP-5	SPRINT NEXTEL CORPORATION				4FE	3,540,000	109.9950	3,299,850	3,000,000	3,299,850	(61,399)	(163,751)			9.125	3.146	MS	91,250	273,750	12/18/2013	03/01/2017
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL			2	3FE	1,844,231	99.5000	1,844,304	1,853,571	1,844,304	(841)	914			4.000	4.215	JAJO	206	55,386	04/24/2014	04/23/2020
790849-AH-6	ST JUDE MEDICAL INC				2FE	30,589,743	101.4690	31,510,028	31,054,000	30,948,884		98,345			2.500	2.870	JJ	357,984	776,350	03/09/2011	01/15/2016
792860-AJ-7	ST PAUL TRAVELERS				1FE	13,775,078	107.6400	12,970,560	12,050,000	12,561,777		(334,661)			6.250	3.265	JD	23,012	753,125	03/11/2011	06/20/2016
85375C-AW-1	STANDARD PACIFIC CORP				4FE	1,185,000	113.2500	1,132,500	1,000,000	1,064,417		(34,584)			10.750	6.686	MS	31,653	107,500	03/03/2011	09/15/2016
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	6,793,594	102.5000	6,918,750	6,750,000	6,787,751		(4,640)			6.250	6.053	JD	18,750	421,875	09/25/2013	12/15/2021
85375C-BE-0	STANDARD PACIFIC CORP			1	4FE	1,250,000	100.0000	1,250,000	1,250,000	1,250,000					5.875	5.875	MN	11,220		11/03/2014	11/15/2024
855030-AL-6	STAPLES INC			1	2FE	24,932	99.8960	24,974	25,000	24,957		13			2.750	2.807	JJ	323	2,406	01/07/2013	01/12/2018
855030-AL-6	STAPLES INC	JM		1	2FE	2,966,878	99.8960	2,971,894	2,975,000	2,969,938		1,579			2.750	2.807	JJ	38,406	286,344	01/07/2013	01/12/2018
855244-AF-6	STARBUCKS CORP			1	1FE	21,455,280	101.0670	21,729,470	21,500,000	21,464,493		8,597			2.000	2.045	JD	31,056	430,000	12/02/2013	12/05/2018
85571N-AB-5	STARZ LLC/STARZ FIN CORP			1	3FE	11,170,000	100.7500	11,132,875	11,050,000	11,097,366	(39,346)	(29,071)			5.000	5.494	MS	162,681	552,500	01/07/2014	09/15/2019
857477-AF-0	STATE STREET CORP			3	2FE	10,100,600	108.3050	10,830,490	10,000,000	10,044,891		(12,669)			4.956	4.716	MS	145,927	495,600	02/02/2011	03/15/2018
857477-AH-6	STATE STREET CORP				1FE	31,150,188	102.4460	32,045,234	31,280,000	31,247,554		26,572			2.875	2.965	MS	284,778	899,300	03/02/2011	03/07/2016
857477-AH-6	STATE STREET CORP	LS			1FE	3,704,562	102.4460	3,811,006	3,720,000	3,716,141		3,160			2.875	2.965	MS	33,868	106,950	03/02/2011	03/07/2016
857477-AK-9	STATE STREET CORP				1FE	16,983,680	98.3420	16,718,055	17,000,000	16,988,872		3,203			1.350	1.370	MN	29,325	229,500	05/08/2013	05/15/2018
857477-AN-3	STATE STREET CORP				1FE	4,994,900	101.4950	5,074,725	5,000,000	4,994,919		19			3.300	3.313	JD	7,333		12/10/2014	12/16/2024
85771P-AH-5	STATOIL ASA		F	1	1FE	34,959,750	98.8200	34,586,825	35,000,000	34,975,926		7,715			1.200	1.262	JJ	191,333	420,000	11/14/2012	01/17/2018
85771P-AM-4	STATOIL ASA		E		1FE	15,000,000	99.8700	14,980,455	15,000,000	15,000,000					0.522	0.565	FMAN	9,789	80,044	05/08/2013	05/15/2018
85771P-AR-3	STATOIL ASA		F		1FE	7,988,640	99.9760	7,998,104	8,000,000	7,991,153		2,189			1.950	2.007	MN	22,967	156,000	11/05/2013	11/08/2018
85771P-AS-1	STATOIL ASA		F		1FE	20,000,000	100.1500	20,030,040	20,000,000	20,000,000					0.692	0.674	FMAN	19,980	141,422	11/05/2013	11/08/2018
858119-AR-1	STEEL DYNAMICS INC			1	3FE	3,934,478	104.2500	3,737,363	3,585,000	3,726,851	(2,208)	(73,281)			7.625	5.350	MS	80,488	273,356	01/30/2012	03/15/2020
858119-AT-7	STEEL DYNAMICS INC			1	3FE	1,125,000	105.0000	1,181,250	1,125,000	1,125,000					6.125	7.052	FA	26,031	68,906	08/08/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			1	3FE	3,102,425	106.0000	3,095,200	2,920,000	3,051,343	(28,500)	(20,423)			6.375	5.186	FA	70,323	146,306	06/16/2014	08/15/2022
858119-BA-7	STEEL DYNAMICS INC			1	3FE	2,300,000	101.8750	2,343,125	2,300,000	2,300,000					5.125	6.029	AO	36,672		09/04/2014	10/01/2021
863667-AA-9	STRYKER CORP				1FE	3,097,920	100.0670	3,002,004	3,000,000	3,000,998		(25,518)			3.000	2.135	JJ	41,500	90,000	01/26/2011	01/15/2015
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			1	3FE	4,944,479	96.5000	4,731,395	4,903,000	4,731,395	(210,695)	(2,389)			5.500	5.395	JD	22,472	137,829	06/03/2014	06/01/2024
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	8,408,345	104.7500	8,260,585	7,886,000	8,260,585	(9,105)	(70,511)			7.375	5.975	FA	242,330	581,593	12/21/2012	08/01/2021
865622-BG-8	SUMITOMO MITSUI BANKING CORP		F		1FE	10,528,717	100.4530	10,589,724	10,542,000	10,531,181		2,464			2.450	2.477	JJ	122,683	129,140	01/07/2014	01/10/2019
865622-BK-9	SUMITOMO MITSUI BANKING CORP (NEW		F		1FE	15,000,000	99.5760	14,936,415	15,000,000	15,000,000					0.550	0.517	JAJO	18,104	21,900	07/08/2014	07/11/2017
865622-BM-5	SUMITOMO MITSUI BANKING CORP (NEW		F		1FE	16,966,510	99.0500	16,838,415	17,000,000	16,969,513		3,003			2.250	2.292	JJ	180,625		07/08/2014	07/11/2019
86680W-AA-3	SUN MERGER SUB INC			1	4FE	400,000	101.7500	407,000	400,000	400,000					5.250	6.212	FA	8,750	21,058	07/19/2013	08/01/2018
86680W-AB-1	SUN MERGER SUB INC			1	4FE	6,573,425	102.0000	6,535,140	6,407,000	6,535,140	(35,759)	(2,526)			5.875	6.749	FA	156,838		12/12/2014	08/01/2021

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
867224-AA-5	SUNCOR ENERGY INC		A	1	1FE	4,961,750	98.8150	4,940,770	5,000,000	4,962,068		318			3.600	3.702	JD	18,000		11/20/2014	12/01/2024
867363-AR-4	SUNGARD DATA SYSTEMS INC			1	4FE	4,082,000	104.0000	4,082,000	3,925,000	3,982,649		(28,090)			7.375	7.574	MN	36,988	289,469	02/15/2011	11/15/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC			1	5FE	6,757,500	101.0000	6,666,000	6,600,000	6,650,000	(95,621)	(11,879)			6.625	6.897	MN	72,875	271,625	10/24/2014	11/01/2019
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE			2	3FE	4,306,321	98.8750	4,280,923	4,329,632	4,280,923	(25,836)	438			4.000	1.345	MJSD	10,584	15,456	11/20/2014	03/06/2020
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP			1	2FE	1,986,620	101.1070	2,022,134	2,000,000	1,986,642		22			5.350	5.393	MN	13,078		11/12/2014	05/15/2045
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2FE	10,177,200	101.1250	10,112,510	10,000,000	10,000,000		(177,200)			4.250	4.250	AO	106,250		11/12/2014	04/01/2024
867914-BD-4	SUNTRUST BANKS INC			1	2FE	22,876,705	103.1400	23,043,472	22,342,000	22,781,186		(97,158)			3.600	1.992	AO	169,799	546,156	09/12/2014	04/15/2016
867914-BF-9	SUNTRUST BANKS INC			1	2FE	26,977,050	100.6140	27,165,861	27,000,000	26,982,224		4,380			2.350	2.377	MN	105,750	645,075	10/22/2013	11/01/2018
867914-BG-7	SUNTRUST BANKS INC			1	2FE	16,984,870	100.6570	17,111,673	17,000,000	16,986,782		1,912			2.500	2.520	MN	70,833	212,500	04/24/2014	05/01/2019
871829-AS-6	SYSCO CORPORATION			1	1FE	27,972,340	100.5440	28,152,432	28,000,000	27,973,636		1,296			2.350	2.372	AO	162,672		09/24/2014	10/02/2019
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	17,297,414	101.2500	17,161,875	16,950,000	17,111,994	(105,261)	(43,262)			6.375	6.578	FA	450,234	953,063	12/18/2014	08/01/2022
87612B-AH-5	TARGA RESOURCES PARTNERS LP			1	3FE	1,798,125	102.2500	1,789,375	1,750,000	1,789,375	(8,607)	(143)			6.875	7.279	FA	50,130		12/22/2014	02/01/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP			1	3FE	446,250	91.0000	455,000	500,000	446,367		117			4.250	8.510	MN	2,715		12/17/2014	11/15/2023
87612B-AQ-5	TARGA RESOURCES PARTNERS LP			1	3FE	9,990,000	96.2500	9,961,875	10,350,000	9,940,648	(50,625)	1,273			4.125	7.292	MN	74,714		12/19/2014	11/15/2019
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			1	3FE	1,826,618	96.5000	1,756,300	1,820,000	1,756,300	(5,877)	(948)			5.250	5.743	MN	15,925	95,550	11/07/2013	05/01/2023
87612E-BB-1	TARGET CORPORATION				1FE	14,866,475	101.2300	15,083,270	14,900,000	14,869,743		3,268			2.300	2.348	JD	4,760	171,350	06/17/2014	06/26/2019
87612E-BB-1	TARGET CORPORATION	LS			1FE	99,775	101.2300	101,230	100,000	99,797		22			2.300	2.348	JD	32	1,150	06/17/2014	06/26/2019
872312-AA-1	TCM SUB LLC				2FE	4,994,600	100.0770	5,003,850	5,000,000	4,999,953		1,190			3.550	3.613	JJ	81,847	177,500	03/05/2010	01/15/2015
878744-AA-9	TECK RESOURCES LIMITED		A		2FE	9,970,500	97.4700	9,746,980	10,000,000	9,981,717		4,057			3.000	3.051	MS	100,000	300,000	02/16/2012	03/01/2019
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE			2	2FE	8,959,360	103.9260	8,314,058	8,000,000	8,201,109		(124,255)			6.250	3.541	AO	105,556	439,375	05/11/2011	04/11/2016
87875U-AJ-1	TECO FINANCE INC				2FE	7,967,520	103.5050	8,280,384	8,000,000	7,992,835		5,690			4.000	4.077	MS	94,222	320,000	03/04/2010	03/15/2016
87951Y-AN-1	TELESAT CANADA TERM LOAN B		G	2	3FE	12,786,618	98.4380	12,526,785	12,725,558	12,526,785	(182,579)	(9,952)			3.500	3.592	MJSD	1,237	564,248	09/30/2013	03/28/2019
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO			2	3FE	6,712,185	97.8130	6,572,838	6,719,800	6,572,838	(121,996)	1,071			3.500	3.651	MJSD	1,307	271,904	12/20/2013	03/18/2020
88032W-AA-4	TENCENT HOLDINGS LIMITED		F		1FE	7,983,760	99.7140	7,977,120	8,000,000	7,987,305		3,545			2.000	2.076	MN	26,222	81,333	04/22/2014	05/02/2017
88032W-AB-2	TENCENT HOLDINGS LTD		F		1FE	9,989,500	101.6440	10,164,370	10,000,000	9,990,810		1,310			3.375	3.404	MN	55,313	171,563	04/22/2014	05/02/2019
88033G-BP-4	TENET HEALTHCARE CORP				3FE	14,740,000	108.5000	15,190,000	14,000,000	14,512,610		(118,916)			6.250	5.190	MN	145,833	875,000	11/04/2013	11/01/2018
88033G-CA-6	TENET HEALTHCARE CORP				3FE	2,433,077	99.2500	2,431,625	2,450,000	2,424,797	120,009	1,788			4.375	4.485	JJ	53,594	116,418	12/19/2013	10/01/2021
88033G-CF-5	TENET HEALTHCARE CORP				4FE	25,375	100.1250	25,031	25,000	25,031	(306)	(38)			5.000	4.628	MS	417	594	06/11/2014	03/01/2019
88033G-CF-5	TENET HEALTHCARE CORP	LS			4FE	431,375	100.1250	425,531	425,000	425,531	(5,206)	(638)			5.000	4.628	MS	7,083	10,094	06/11/2014	03/01/2019
87243Q-AB-2	TENET HEALTHCARE CORPORATION				3FE	10,404,854	107.3830	10,657,763	9,925,000	10,362,842		(42,012)			6.000	5.111	AO	148,875	297,750	05/09/2014	10/01/2020
88033G-BW-9	TENET HEALTHCARE CORPORATION				4FE	3,887,250	105.2500	3,736,375	3,550,000	3,736,375	(123,260)	(27,615)			6.750	4.795	FA	99,844	119,813	06/20/2014	02/01/2020
88033G-CE-8	TENET HEALTHCARE CORPORATION				4FE	1,122,500	111.7500	1,117,500	1,000,000	1,117,500	(4,812)	(188)			8.125	6.016	AO	20,313		12/22/2014	04/01/2022
88037E-AJ-0	TENNECO INC			1	3FE	125,625	102.5000	128,125	125,000	125,620		(5)			5.375	5.764	JD	485		12/02/2014	12/15/2024
88037E-AJ-0	TENNECO INC	LS		1	3FE	2,503,125	102.5000	2,562,500	2,500,000	2,503,102		(23)			5.375	5.850	JD	9,705		12/02/2014	12/15/2024
88046#-AA-5	TENNESSEE INDUSTRIAL ELECTRONICS LLC TL			2	4Z	5,751,555	101.0000	5,912,540	5,854,000	5,755,807		4,252			7.050	7.541	MJSD	112,148	10,603	09/26/2014	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN			2	3FE	8,258,130	98.3330	8,085,918	8,222,995	8,085,918	(150,923)	(680)			3.500	3.486	MJSD	799	112,020	08/13/2014	08/13/2021
881575-AA-2	TESCO PLC		F		2FE	894,641	104.9430	1,049,432	1,000,000	959,703		12,253			5.500	7.076	MN	7,028	55,000	10/29/2007	11/15/2017
881609-AZ-4	TESORO CORP			1	3FE	2,960,500	101.2500	3,138,750	3,100,000	2,975,740		12,261			5.375	7.283	AO	41,656	166,625	09/26/2013	10/01/2022
881609-BA-8	TESORO CORP			1	3FE	9,106,563	99.2500	9,180,625	9,250,000	9,080,196	(30,896)	4,530			5.125	6.011	AO	118,516	254,150	08/04/2014	04/01/2024
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL			2	3Z	5,060,161	100.2500	5,091,906	5,079,208	5,064,718		4,557			3.750	4.038	FMAN	43,097	57,847	07/22/2014	05/05/2016
882330-AM-5	TEXAS COMPETITIVE/TCEH			14	6	8,152,236	70.7500	7,310,598	10,333,000	7,310,598	(884,198)	42,559			11.500	14.850	MON	99,025	84,565	10/23/2014	10/01/2020
882384-AB-6	TEXAS EASTERN TRANSMISSI			1	2FE	1,991,260	104.7410	2,094,818	2,000,000	1,994,393		819			4.125	4.172	JD	6,875	82,500	12/01/2010	12/01/2020
882508-AV-6	TEXAS INSTRUMENTS INC				1FE	20,656,095	98.2540	20,486,001	20,850,000	20,718,970		38,311			1.000	1.188	MN	34,750	208,500	05/01/2013	05/01/2018
882508-AV-6	TEXAS INSTRUMENTS INC	LS			1FE	2,873,030	98.2540	2,849,372	2,900,000	2,881,775		5,329			1.000	1.188	MN	4,833	29,000	05/01/2013	05/01/2018
883203-BR-1	TEXTRON INC				2FE	4,998,000	105.8010	5,290,070	5,000,000	4,999,259		404			4.625	4.634	MS	64,236	231,250	09/14/2011	09/21/2016
70259#-AA-5	THE PASHA GROUP			2	4Z	15,000,000	101.7810	15,267,150	15,000,000	15,000,000					6.500	6.500	JAN		150,000	12/30/2014	12/30/2024
883556-AY-8	THERMO FISHER SCIENTIFIC				2FE	33,176,070	102.3880	32,764,000	32,000,000	32,470,765		(397,844)			3.200	1.930	MS	341,333	1,024,000	04/19/2013	03/01/2016
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	24,305,298	101.5590	24,441,213	24,066,000	24,188,181		(74,081)			2.250	1.932	FA	204,561	541,485	04/16/2013	08/15/2016
883556-BD-3	THERMO FISHER SCIENTIFIC INC				2FE	7,495,575	99.4400	7,458,008	7,500,000	7,497,043		1,391			1.300	1.381	FA	40,625	62,292	12/04/2013	02/01/2017
883556-BE-1	THERMO FISHER SCIENTIFIC INC				2FE	14,969,400	100.1490	15,022,365	15,000,000	14,975,377		5,668			2.400	2.514	FA	150,000	230,000	12/04/2013	02/01/2019
883556-BH-4	THERMO FISHER SCIENTIFIC INC				2FE	22,834,307	100.1650	22,857,721	22,820,000	22,834,191		(116)			3.300	3.179	FA	98,316		11/25/2014	02/15/2022
884903-BG-9	THOMSON REUTERS CORP		A		2FE	5,298,050	108.3860	5,419,290	5,000,000	5,180,413		(33,684)			4.700	3.867	AO	49,611	235,000	04/26/2011	10/15/2019
884903-BN-4	THOMSON REUTERS CORPORATION		A		2FE	19,905,600	99.4760	19,895,140	20,000,000	19,937,323		28,576			1.300	1.346	FA	92,444	196,444	11/14/2013	02/23/2017
886546-AC-4	TIFFANY & CO			1	2FE	746,955	103.0640	772,977	750,000	746,967		12			4.900	4.931	AO	9,800		09/22/2014	10/01/2044
887228-AA-2	TIME INC (USA)			1	4FE	2,925,375	96.7500	2,805,750	2,900,000	2,805,750	(117,716)	(1,909)			5.750	5.586	AO	35,203	76,890	06/24/2014	04/15/2022
88732J-AH-1	TIME WARNER CABLE INC				2FE	1,138,015	109.1550	1,091,549	1,000,000	1,062,376		(25,419)			5.850	3.058	MN	9,750	58,500	12/06/2011	05/01/2017
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,867,809	114.6880	2,293,754	2,000,000	1,941,048		14,164			6.750	7.727	JJ	67,500	135,000	06/16/2008	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 (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
88732J-AW-8	TIME WARNER CABLE INC				2FE	4,900,700	110.1990	5,509,925	5,000,000	4,943,025		9,547			5.000	5.327	FA	104,167	250,000	02/05/2010	02/01/2020
887317-AF-2	TIME WARNER INC	0			2FE	9,967,000	110.0330	11,003,300	10,000,000	9,980,859		3,156			4.875	4.924	MS	143,542	487,500	03/03/2010	03/15/2020
887317-AJ-4	TIME WARNER INC				2FE	25,037,450	101.3980	25,349,375	25,000,000	25,005,079		(9,219)			3.150	3.113	JJ	363,125	787,500	02/09/2011	07/15/2015
887317-AT-2	TIME WARNER INC				2FE	28,485,180	98.5210	28,078,343	28,500,000	28,486,852		1,672			2.100	2.115	JD	49,875	304,238	05/20/2014	06/01/2019
872539-AA-9	TJX COMPANIES INC			1	1FE	17,987,400	100.6250	18,112,554	18,000,000	17,988,338		938			2.750	2.774	JD	22,000	261,250	06/02/2014	06/15/2021
872540-AM-1	TJX COS INC				1FE	1,996,240	119.1240	2,382,478	2,000,000	1,998,073		374			6.950	6.997	AO	29,344	139,000	04/02/2009	04/15/2019
87264A-AC-9	T-MOBILE USA INC			1	3FE	8,244,531	104.0000	8,216,000	7,900,000	8,142,135	(10,394)	(80,111)			6.464	5.231	JJ	217,029	437,936	10/22/2014	04/28/2019
87264A-AD-7	T-MOBILE USA INC			1	3FE	300,000	102.6250	307,875	300,000	300,000					6.633	7.470	JJ	8,457	19,899	10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			1	3FE	4,041,250	103.2500	4,130,000	4,000,000	4,016,250	(18,824)	(6,176)			6.542	7.222	JJ	111,214	245,325	06/11/2014	04/28/2020
87264A-AH-8	T-MOBILE USA INC			1	3FE	2,119,563	101.5000	2,080,750	2,050,000	2,065,750	(47,835)	(5,977)			6.125	5.957	JJ	57,898	81,616	06/11/2014	01/15/2022
87264A-AK-1	T-MOBILE USA INC			1	3FE	1,860,914	102.3500	1,893,475	1,850,000	1,859,251		(1,663)			6.250	6.038	AO	28,906	115,625	02/11/2014	04/01/2021
87264A-AL-9	T-MOBILE USA INC			1	3FE	1,500,000	102.4000	1,536,000	1,500,000	1,500,000					6.625	7.321	AO	24,844	99,375	02/11/2014	04/01/2023
87264A-AM-7	T-MOBILE USA INC			1	3FE	700,000	100.2500	701,750	700,000	700,000					6.000	6.648	MS	13,533		09/03/2014	03/01/2023
87264A-AN-5	T-MOBILE USA INC			1	3FE	9,007,500	101.6000	9,144,000	9,000,000	9,007,227		(273)			6.375	6.888	MS	184,875		09/25/2014	03/01/2025
Y85859-DE-6	TNB CAPITAL (L) LTD		F		2FE	1,608,750	101.2490	1,518,740	1,500,000	1,508,152		(23,167)			5.250	3.643	MN	12,250	78,750	05/11/2010	05/05/2015
889175-BE-4	TOLEDO EDISON COMPANY				2FE	489,035	119.0430	583,309	490,000	489,439		83			7.250	7.295	MN	5,921	35,525	04/21/2009	05/01/2020
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	4,057,500	116.0000	4,060,000	3,500,000	3,770,118		(86,805)			8.910	5.868	AO	65,835	311,850	09/22/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	12,250,750	112.0000	13,328,000	11,900,000	12,125,633		(39,858)			6.750	6.297	MN	133,875	810,000	02/02/2012	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP			1	3FE	13,059,905	106.7500	13,610,625	12,750,000	13,027,843		(12,716)			5.875	5.512	FA	282,979	602,188	12/18/2014	02/15/2022
88947E-AP-5	TOLL BROTHERS FINANCE CORP			1	3FE	9,999,500	100.5000	10,050,000	10,000,000	9,999,600		91			4.000	3.689	JD	201,111	198,889	11/12/2013	12/31/2018
891145-W5-9	TORONTO DOMINION BANK		A		1FE	23,943,600	100.7770	24,186,432	24,000,000	23,946,456		2,856			2.250	2.300	MS	144,000		09/18/2014	09/25/2019
891140-AH-1	TORONTO-DOMINION BANK		G		1FE	20,000,000	100.4280	20,085,620	20,000,000	20,000,000					0.783	0.796	JAJO	27,391	158,822	04/23/2013	04/30/2018
89153U-AE-1	TOTAL CAPITAL CANADA LTD				1FE	7,992,320	99.2940	7,943,504	8,000,000	7,995,261		1,514			1.450	1.468	JJ	53,489	116,000	01/10/2013	01/15/2018
89153V-AK-5	TOTAL CAPITAL INTERNATIONAL SA		F		1FE	44,822,700	100.3250	45,146,340	45,000,000	44,855,385		32,685			2.125	2.202	JJ	454,219	464,844	01/08/2014	01/10/2019
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA		F		1FE	19,973,600	100.0440	20,008,800	20,000,000	19,976,235		2,635			2.100	2.123	JD	14,000	205,333	06/16/2014	06/19/2019
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA		F		1FE	19,962,200	100.3740	20,074,800	20,000,000	19,964,780		2,580			2.750	2.775	JD	18,333	268,889	06/16/2014	06/19/2021
89153V-AH-2	TOTAL CAPITAL INTL SA		E		1FE	16,060,000	100.5340	16,145,776	16,060,000	16,060,000					0.802	0.835	FMAN	18,595	130,062	08/05/2013	08/10/2018
89153V-AH-2	TOTAL CAPITAL INTL SA	LS	E		1FE	3,440,000	100.5340	3,458,373	3,440,000	3,440,000					0.802	0.835	FMAN	3,983	27,859	08/05/2013	08/10/2018
891906-AA-7	TOTAL SYSTEM SERVICES IN				2FE	24,783,536	99.1440	24,493,451	24,705,000	24,759,322		(15,152)			2.375	2.320	JD	48,895	586,744	05/16/2013	06/01/2018
891906-AA-7	TOTAL SYSTEM SERVICES IN	0			2FE	5,046,650	99.1440	4,957,185	5,000,000	5,032,265		(9,001)			2.375	2.189	JD	9,896	118,750	05/16/2013	06/01/2018
89233P-4R-4	TOYOTA MOTOR CREDIT CORP		R		1FE	39,944,400	102.1710	40,868,320	40,000,000	39,987,927		11,419			2.800	2.830	JJ	528,889	1,120,000	01/05/2011	01/11/2016
89236T-AK-1	TOYOTA MOTOR CREDIT CORP				1FE	10,000,000	100.1920	10,019,160	10,000,000	10,000,000					0.522	0.528	FMAN	6,526	52,863	05/14/2013	05/17/2016
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		R		1FE	30,992,560	100.9650	31,299,274	31,000,000	30,994,259		1,435			2.000	2.005	AO	115,389	620,000	10/21/2013	10/24/2018
89236T-BG-9	TOYOTA MOTOR CREDIT CORP		R		1FE	15,000,000	99.7380	14,960,685	15,000,000	15,000,000					0.432	0.398	FMAN	8,102	33,006	05/13/2014	05/16/2017
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP		R		1FE	19,000,000	101.4830	19,281,713	19,000,000	19,000,000					2.750	2.750	MN	63,861	262,701	05/13/2014	05/17/2021
89233U-AM-7	TOYS R US-DELAWARE CANADIAN TLA1			2	4FE	433,036	98.6250	440,290	446,429	433,328		292			8.250	9.297	JAJO	5,013		11/13/2014	10/24/2019
89233U-AL-9	TOYS R US DOMESTIC TRANCHE A-1			2	4FE	536,964	98.6250	545,960	553,571	537,326		362			8.250	9.297	JAJO	6,216		11/13/2014	10/24/2019
87264N-AB-3	TPF II POWER LLC TL			2	4FE	7,043,750	99.8750	6,991,250	7,000,000	6,991,250	(51,597)	(903)			5.500	0.000	MJSD	1,069	92,920	10/30/2014	10/02/2021
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1	2FE	9,992,400	101.6840	10,168,380	10,000,000	9,992,433		33			3.850	3.847	JD	21,389		12/08/2014	06/01/2025
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL			2	4FE	4,445,159	98.3750	4,383,885	4,456,300	4,383,885	(62,095)	820			4.000	4.172	MJSD	495	65,409	05/21/2014	04/09/2021
893521-AA-2	TRANSATLANTIC HOLDINGS				2FE	5,728,876	103.6790	5,494,971	5,300,000	5,386,534		(87,430)			5.750	3.985	JD	14,391	304,750	10/28/2010	12/14/2015
893526-DH-3	TRANS-CANADA PIPELINES		A		1FE	7,990,480	101.0110	8,080,912	8,000,000	7,999,145		2,007			3.400	3.426	JD	22,667	272,000	05/26/2010	06/01/2015
89352H-AJ-8	TRANS-CANADA PIPELINES		G		1FE	6,500,000	100.4730	6,530,745	6,500,000	6,500,000					0.937	0.886	MJSD	334	60,424	06/28/2013	06/30/2016
893647-AR-8	TRANSDIGM INC			1	5FE	1,536,641	97.7500	1,466,250	1,500,000	1,466,250	6,228	(6,228)			5.500	4.700	AO	17,417	82,500	08/07/2013	10/15/2020
893647-AW-7	TRANSDIGM INC			1	5FE	3,640,459	99.7500	3,615,938	3,625,000	3,615,938	(23,989)	(533)			6.000	7.461	JJ	125,063		10/06/2014	07/15/2022
893647-AX-5	TRANSDIGM INC			1	5FE	800,000	100.5000	804,000	800,000	800,000					6.500	7.166	JJ	29,900		10/10/2014	07/15/2024
89364M-AX-2	TRANSDIGM INC TRANCHE C TL			2	3FE	15,269,883	98.0710	15,105,127	15,402,236	15,105,127	(169,973)	21,657			3.750	4.156	MJSD	1,604	603,323	07/01/2013	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD			2	4FE	1,975,075	98.0830	1,951,852	1,990,000	1,951,852	(24,072)	848			3.750	3.963	MJSD	207	35,072	07/15/2014	06/04/2021
893830-AT-6	TRANSOCEAN INC		F		2FE	74,340	85.6910	67,696	79,000	74,356		16			6.800	7.330	MS	1,582		10/14/2014	03/15/2038
893830-AT-6	TRANSOCEAN INC	LS	F		2FE	5,798,763	85.6910	5,287,973	6,171,000	5,799,756		993			6.800	7.354	MS	123,557		11/07/2014	03/15/2038
893830-BA-6	TRANSOCEAN INC		F		2FE	13,986,840	100.4790	14,067,032	14,000,000	13,994,486		2,619			5.050	5.103	JD	31,422	707,000	11/30/2011	12/15/2016
893830-BC-2	TRANSOCEAN INC		F	1	2FE	4,414	81.0330	4,052	5,000	4,422		8			3.800	5.706	AO	40		11/07/2014	10/15/2022
893830-BC-2	TRANSOCEAN INC	LS	F	1	2FE	3,569,366	81.0330	3,237,248	3,995,000	3,576,660		7,294			3.800	5.517	AO	32,049		11/07/2014	10/15/2022
893830-BD-0	TRANSOCEAN INC		F		2FE	6,979,980	88.4040	6,188,308	7,000,000	6,988,710		3,858			2.500	2.608	AO	36,944	175,000	09/10/2012	10/15/2017
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		F		1FE	2,500,000	108.2200	2,705,500	2,500,000	2,500,000					5.470	5.470	JD	9,117	136,750	12/07/2004	12/07/2019
89469A-AB-0	TREEHOUSE FOODS INC			1	3FE	5,886,250	101.2500	5,923,125	5,850,000	5,882,379		(3,871)			4.875	5.813	MS	83,972	145,763	05/15/2014	03/15/2022
896239-AA-8	TRIMBLE NAVIGATION LTD			1	2FE	3,472,175	102.4600	3,586,083	3,500,000	3,472,399		224			4.750	4.866	JD	17,087		11/19/2014	12/01/2024

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
872882-AC-9	TSMC GLOBAL LTD		E		1FE	19,986,600	98.1520	19,630,400	20,000,000	19,991,153		2,625			1.625	1.639	AO	79,444	487,500	03/27/2013	04/03/2018
899745-AA-1	TUNICA-BILOXI GAMING AU			14	5FE	2,694,694	63.0000	3,156,300	5,010,000	3,002,032	87,658	149,280	1,743,906		9.000	14.179	MN	57,615	450,900	02/15/2013	11/15/2015
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN			2	4FE	2,418,469	97.3570	2,354,033	2,417,939	2,354,033	(64,395)	(232)			3.500	3.943	MJSD	16,220	86,157	08/01/2013	02/11/2017
89365N-AB-7	TYCHE HLDGS (TRANSFIRST) 1ST LIEN TL			2	4FE	2,498,438	99.2080	2,480,200	2,500,000	2,478,240	(20,256)	59			5.500	2.213	MJSD	382	12,093	12/10/2014	11/12/2021
89365N-AE-1	TYCHE HLDGS (TRANSFIRST) 2ND LIEN TL			2	5FE	495,000	98.5630	492,815	500,000	492,815	(2,230)	45			9.000	8.992	MJSD	125	4,625	11/24/2014	11/11/2022
902133-AN-7	TYCO ELECTRONICS GROUP SA		E	1	1FE	9,949,300	100.8620	10,086,170	10,000,000	9,959,787		9,546			2.375	2.517	JD	9,236	252,014	11/20/2013	12/17/2018
902118-BN-7	TYCO INTERNATIONAL FINAN		E		1FE	14,116,234	101.9820	14,158,147	13,883,000	13,924,573		(51,379)			3.375	2.987	AO	98,916	468,551	02/07/2011	10/15/2015
902118-BP-2	TYCO INTERNATIONAL FINAN		E		1FE	9,469,790	104.9770	9,972,825	9,500,000	9,485,918		4,293			3.750	3.807	JJ	164,271	356,250	01/05/2011	01/15/2018
902494-AN-3	TYSON FOODS INC			3	2FE	2,468,164	106.6000	3,198,012	3,000,000	2,882,638		84,315			6.600	10.015	AO	49,500	198,000	03/17/2006	04/01/2016
902494-AW-3	TYSON FOODS INC			1	2FE	1,998,680	100.9110	2,018,220	2,000,000	1,998,778		98			2.650	2.676	FA	21,053		08/05/2014	08/15/2019
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW			2	4FE	237,776	98.7500	234,804	237,776	234,804	(2,972)				6.250	6.675	MJSD	41	11,218	04/24/2014	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB			2	4FE	1,362,233	98.7500	1,352,773	1,369,897	1,352,773	(10,927)	1,467			6.250	6.887	MJSD	238	64,633	04/24/2014	07/28/2017
903914-AC-3	ULTRA PETROLEUM CORP		G	1	4FE	14,827,344	86.0000	12,964,500	15,075,000	12,964,500	(1,863,874)	1,031			6.125	7.135	AO	264,179		12/19/2014	10/01/2024
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	6,270,870	111.1160	6,666,984	6,000,000	6,150,089		(32,873)			4.800	4.136	FA	108,800	288,000	02/07/2011	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	24,849,628	102.2400	25,432,076	24,875,000	24,869,074		5,197			2.750	2.772	FA	267,924	684,063	02/07/2011	02/10/2016
904764-AQ-0	UNILEVER CAPITAL CORP		R		1FE	22,613,612	101.0510	23,116,381	22,876,000	22,673,458		45,507			2.200	2.424	MS	160,767	503,272	09/03/2013	03/06/2019
90520E-AE-1	UNION BANK NA				1FE	22,930,770	101.1130	23,255,875	23,000,000	22,964,986		13,717			2.125	2.186	JD	20,365	488,750	06/11/2012	06/16/2017
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)			1	1FE	12,970,620	99.6660	12,956,541	13,000,000	12,974,271		3,651			2.250	2.299	MN	44,688	146,250	05/01/2014	05/06/2019
90521A-PG-7	UNION BANK NA (SAN FRANCISCO)				1FE	21,500,000	100.5130	21,610,252	21,500,000	21,500,000					1.005	0.935	MJSD	1,800	215,831	09/19/2013	09/26/2016
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)			1	1FE	24,994,250	101.4750	25,368,650	25,000,000	24,995,634		1,098			2.625	2.630	MS	173,177	656,250	09/19/2013	09/26/2018
907818-DW-5	UNION PACIFIC CORP				1FE	9,986,900	101.2730	10,127,320	10,000,000	9,989,291		2,391			2.250	2.324	FA	85,000	134,375	01/07/2014	02/15/2019
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1			2	3FE	1,975,050	98.9170	1,973,394	1,995,000	1,973,394	(2,326)	670			3.750	3.862	MJSD	3,541	16,833	09/25/2014	09/15/2021
910047-AF-6	UNITED CONTINENTAL HLDGS				4FE	9,860,750	105.7500	9,940,500	9,400,000	9,787,899		(66,342)			6.375	5.050	JD	49,938	459,000	08/08/2014	06/01/2018
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC			1	4FE	1,975,000	96.2500	1,925,000	2,000,000	1,925,000	(50,817)	817			6.000	6.147	JJ	55,333	60,000	05/30/2014	07/15/2026
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC				4FE	4,635,250	102.5000	4,667,850	4,554,000	4,616,500	(9,588)	(4,027)			6.000	5.661	JD	22,770	206,114	08/14/2014	12/01/2020
911365-AX-2	UNITED RENTALS NORTH AM			1	3FE	1,325,000	105.0000	1,312,500	1,250,000	1,312,500	(11,414)	(1,086)			6.125	4.925	JD	3,403	38,281	11/21/2014	06/15/2023
911365-AY-0	UNITED RENTALS NORTH AM			1	3FE	24,114,619	104.2500	24,379,905	23,386,000	23,817,445	2,586	(176,085)			5.750	5.422	JJ	620,054	1,344,695	12/18/2013	07/15/2018
911365-BA-1	UNITED RENTALS NORTH AM			1	4FE	900,000	108.0000	972,000	900,000	900,000					7.375	8.357	MN	8,481	66,375	01/21/2013	05/15/2020
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	2,755,305	110.8790	3,326,358	3,000,000	2,914,315		30,810			6.000	7.292	JD	8,000	180,000	11/09/2007	06/15/2017
91324P-CF-7	UNITEDHEALTH GROUP INC				1FE	11,983,440	99.9110	11,989,308	12,000,000	11,983,783		343			1.400	1.456	JD	10,733		12/03/2014	12/15/2017
91324P-CG-5	UNITEDHEALTH GROUP INC				1FE	19,964,200	100.4130	20,082,600	20,000,000	19,964,631		431			2.300	2.348	JD	29,389		12/03/2014	12/15/2019
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG		F	1	3FE	8,025,000	100.2500	8,045,063	8,025,000	8,025,000					5.000	5.529	JJ	15,604		12/03/2014	01/15/2025
913903-AP-5	UNIVERSAL HEALTH SERVICES INC				3FE	3,950,000	100.0000	3,950,000	3,950,000	3,950,000					3.750	3.750	FA	59,250		07/29/2014	08/01/2019
913903-AR-1	UNIVERSAL HEALTH SERVICES INC			1	3FE	450,000	100.0000	450,000	450,000	450,000					4.750	5.826	FA	8,550		07/29/2014	08/01/2022
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	14,926,045	86.0000	12,375,400	14,390,000	12,375,400	(2,353,689)	(93,813)			7.625	8.945	FA	414,512	849,425	09/03/2014	08/15/2020
90312*-AB-0	UNS GAS INC			2		13,781,250	103.0340	12,879,233	12,500,000	12,702,209		(316,202)			6.230	3.567	FA	294,194	778,750	06/06/2011	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	104,376	123.1830	144,124	117,000	106,957		389			6.750	7.768	JD	351	7,898	02/17/2005	12/15/2028
903436-AA-1	US AIRWAYS 2011-1A PTT				2FE	845,669	116.5000	949,594	815,102	840,899		(1,832)			7.125	6.438	AO	11,131	56,943	02/28/2012	04/22/2025
91159H-HB-9	US BANCORP			1	1FE	3,695,662	102.0460	3,724,664	3,650,000	3,667,537		(9,113)			2.200	1.947	MN	10,261	80,300	11/02/2011	11/15/2016
90331H-ML-4	US BANK NA			1	1FE	46,258,330	99.6760	46,149,895	46,300,000	46,259,719		1,389			2.125	2.145	AO	172,178		10/23/2014	10/28/2019
90331H-MM-2	US BANK NA			1	1FE	25,000,000	100.2350	25,058,725	25,000,000	25,000,000					0.713	0.687	JAJO	32,189		10/23/2014	10/28/2019
91733W-AA-0	US SHALE SOLUTIONS INC				4FE	970,000	75.0000	750,000	1,000,000	750,000	(223,041)	3,041			12.500	13.920	MS	45,833		08/07/2014	09/01/2017
903280-AD-7	USAA CAPITAL CORP				1FE	32,998,350	99.7430	32,915,322	33,000,000	32,998,548		198			2.125	2.152	JD	54,542	391,531	05/05/2014	06/03/2019
91911X-AM-6	VALEANT PHARMACEUTICALS			1	4FE	3,200,000	105.5000	3,165,000	3,000,000	3,157,022		(41,778)			7.000	4.458	AO	52,500	140,000	07/25/2014	10/01/2020
91911X-AQ-7	VALEANT PHARMACEUTICALS			1	4FE	7,195,469	104.5000	7,706,875	7,375,000	7,231,240		15,535			6.750	8.243	FA	188,063	497,813	06/19/2012	08/15/2021
91911X-AQ-7	VALEANT PHARMACEUTICALS		.0	1	4FE	2,500,000	104.5000	2,612,500	2,500,000	2,500,000					6.750	7.351	FA	63,750	168,750	02/03/2011	08/15/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		G	1	4FE	1,032,500	100.7500	1,007,500	1,000,000	1,007,500	(21,520)	(3,480)			5.625	5.281	JD	4,688	28,125	06/18/2014	12/01/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2		A	2	3FE	1,061,330	99.0420	1,055,780	1,065,992	1,055,780	(5,654)	103			3.500	4.017	MJSD	104	37,119	12/18/2012	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2		A	2	3FE	9,314,506	98.9750	9,282,465	9,378,596	9,267,581	(50,368)	3,712			3.500	4.207	MJSD	912	367,809	11/01/2012	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E		G	2	3FE	5,493,492	98.9220	5,513,295	5,573,376	5,493,624		1,140			3.500	4.927	FMAN	30,344	241,553	09/20/2013	08/05/2020
920253-AD-3	VALMONT INDUSTRIES				2FE	2,198,859	117.3630	2,348,434	2,001,000	2,129,999		(20,627)			6.625	5.206	AO	26,145	231,908	06/06/2011	04/20/2020
920253-AE-1	VALMONT INDUSTRIES INC			1	2FE	5,920,800	100.8980	6,053,880	6,000,000	5,920,961		161			5.250	5.338	AO	86,625		09/08/2014	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2FE	5,972,160	101.1380	6,068,286	6,000,000	5,972,272		112			5.000	5.038	AO	82,500		09/08/2014	10/01/2044
92210M-AH-7	VANTIV LLC TLB			2	3FE	1,485,038	98.6880	1,472,918	1,492,500	1,472,918	(12,550)	430			3.750	3.917	MJSD	2,643	23,402	07/18/2014	06/13/2021
92339*-AA-7	VERDE REALTY OPERATING DEBS		R		5*	6,300,000	100.0000	6,300,000	6,300,000	6,300,000					4.750	4.750	JD	831	299,250	12/31/2007	12/31/2018
92343V-BP-8	VERIZON COMMUNICATIONS INC				2FE	3,989,840	105.6730	4,216,341	3,990,000	3,989,879		30			3.650	3.642	MS	43,286	144,015	09/11/2013	09/14/2018
92343V-CD-4	VERIZON COMMUNICATIONS INC				2FE	20,000,000	99.8030	19,960,620	20,000,000	20,000,000					0.636	0.588	MJSD	8,122	63,494	06/04/2014	06/09/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
92343V-CN-2	VERIZON COMMUNICATIONS INC			1	2FE	29,909,700	98.6230	29,587,020	30,000,000	29,911,708		2,008			3.000	3.052	MN	155,000		10/22/2014	11/01/2021
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1	2FE	2,481,900	99.3980	2,484,953	2,500,000	2,481,998		98			4.400	4.458	MN	18,944		10/22/2014	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2FE	24,835,000	98.2500	24,562,475	25,000,000	24,837,386		2,386			3.500	3.583	MN	150,694		10/22/2014	11/01/2024
92553P-AB-8	VIACOM INC				2FE	2,717,901	111.2940	3,338,817	3,000,000	2,894,261		33,285			6.125	7.564	AO	43,896	183,750	10/02/2007	10/05/2017
92553P-AG-7	VIACOM INC				2FE	16,853,630	104.0690	17,691,730	17,000,000	16,941,375		24,571			3.500	3.663	AO	148,750	595,000	03/24/2011	04/01/2017
92553P-AH-5	VIACOM INC				2FE	18,879,540	102.1720	19,412,756	19,000,000	18,951,083		24,066			2.500	2.641	JD	21,111	475,000	12/07/2011	12/15/2016
92553P-AS-1	VIACOM INC				2FE	8,958,012	100.8840	9,089,666	9,010,000	8,971,467		9,888			2.500	2.642	MS	75,083	232,758	08/12/2013	09/01/2018
92553P-AV-4	VIACOM INC				2FE	24,986,750	98.5760	24,644,025	25,000,000	24,988,765		2,015			2.200	2.237	AO	137,500	305,556	03/04/2014	04/01/2019
92553P-AY-8	VIACOM INC			1	2FE	16,997,620	100.1980	17,033,711	17,000,000	16,997,646		26			2.750	2.762	JD	27,271		12/03/2014	12/15/2019
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	8,777,500	101.7500	8,903,125	8,750,000	8,771,342	220,514	(2,297)			5.000	4.939	JJ	201,736	437,500	02/29/2012	07/15/2022
92769V-AC-3	VIRGIN MEDIA FINANCE PLC		F		4FE	4,750,000	94.2500	4,476,875	4,750,000	4,476,875	344,375				5.250	5.250	FA	94,208	249,375	02/28/2012	02/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		F	1	4FE	4,765,000	104.6250	4,969,688	4,750,000	4,764,653		(347)			6.000	6.473	AO	66,500		09/24/2014	10/15/2024
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB		E	2	3FE	10,996,581	98.0610	10,786,710	11,000,000	10,786,710	(174,203)	5,903			3.500	3.752	MJSD	83,417	321,417	02/03/2014	06/07/2020
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	2,854,124	111.5510	3,346,521	3,000,000	2,946,972		17,349			5.950	6.675	MS	52,558	178,500	09/06/2007	09/15/2017
92839F-AM-2	VISTEON CORP INITIAL TL			2	4FE	1,488,769	98.2500	1,466,381	1,492,500	1,466,381	(19,094)	(3,294)			3.500	3.707	JAJO	1,161	26,348	07/03/2014	04/09/2021
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC		R		1FE	26,137,710	99.4750	26,012,765	26,150,000	26,139,131		1,421			2.125	2.135	MN	58,656	277,844	05/15/2014	05/23/2019
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC		R		1FE	15,000,000	99.7120	14,956,815	15,000,000	15,000,000					0.603	0.559	FMAN	9,546	46,350	05/15/2014	05/23/2017
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N		F		1FE	39,958,400	99.8100	39,923,920	40,000,000	39,967,291		7,988			2.125	1.959	MN	96,806	850,000	11/13/2013	11/20/2018
928670-AY-4	VOLKSWAGEN INTERNATIONAL FINANCE N		F		1FE	40,000,000	100.2400	40,095,880	40,000,000	40,000,000					0.672	0.632	FMAN	32,858	271,053	11/13/2013	11/18/2016
928670-AF-5	VOLKSWAGEN INTL FIN NV		F		1FE	19,856,200	102.2350	20,446,980	20,000,000	19,962,045		29,375			2.875	2.739	AO	143,750	575,000	03/23/2011	04/01/2016
928670-AP-3	VOLKSWAGEN INTL FIN NV		F	1	1FE	14,946,300	99.9690	14,995,350	15,000,000	14,968,462		10,580			1.600	1.679	MN	27,333	240,000	11/13/2012	11/20/2017
929043-AH-0	VORNADO REALTY LP			1	2FE	4,980,950	99.1340	4,956,685	5,000,000	4,982,881		1,931			2.500	2.604	JD	347	67,361	06/09/2014	06/30/2019
91829K-AA-1	VPI ESCROW CORP			1	4FE	1,445,220	104.5000	1,391,940	1,332,000	1,391,940	(32,732)	(20,548)			6.375	4.039	AO	17,927	84,915	03/19/2014	10/15/2020
92912E-AC-7	VPII ESCROW CORP		G	1	4FE	12,717,875	106.3770	12,392,921	11,650,000	12,335,528	(64,228)	(291,907)			6.750	3.853	FA	297,075	668,756	03/28/2014	08/15/2018
92938K-AB-5	W.R. GRACE AND CO. TL			2	3FE	4,376,925	99.0630	4,346,780	4,387,895	4,346,780	(31,117)	972			3.000	3.186	FMAN	20,477	274,319	04/21/2014	02/03/2021
93978H-CT-0	WA HLTH-B-PROVIDENCE				1FE	1,897,253	113.5270	1,873,196	1,650,000	1,784,427		(33,629)			5.000	2.583	AO	20,625	82,500	06/23/2011	10/01/2018
931422-AE-9	WALGREEN CO				2FE	6,980,959	111.1590	7,056,354	6,348,000	6,695,330		(78,198)			5.250	3.776	JJ	153,675	333,270	02/22/2011	01/15/2019
931422-AJ-8	WALGREEN CO				2FE	26,943,300	100.0490	27,013,257	27,000,000	26,968,713		11,179			1.800	1.846	MS	143,100	486,000	09/10/2012	09/15/2017
931427-AA-6	WALGREENS BOOTS ALLIANCE INC			1	2FE	29,963,700	100.5090	30,152,640	30,000,000	29,964,515		815			2.700	2.727	MN	96,750		11/06/2014	11/18/2019
931427-AB-4	WALGREENS BOOTS ALLIANCE INC			1	2FE	2,980,050	104.1400	3,124,203	3,000,000	2,980,124		74			4.500	4.552	MN	16,125		11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1	2FE	999,840	105.4370	1,054,371	1,000,000	999,840					4.800	4.801	MN	5,733		11/06/2014	11/18/2044
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1	2FE	29,918,100	100.6960	30,208,710	30,000,000	29,919,352		1,252			3.300	3.345	MN	118,250		11/06/2014	11/18/2021
931427-AG-3	WALGREENS BOOTS ALLIANCE INC				2FE	25,000,000	99.9970	24,999,250	25,000,000	25,000,000					0.682	0.588	FMAN	20,842		11/06/2014	05/18/2016
931142-DF-7	WAL-MART STORES INC				1FE	12,178,785	98.8530	12,050,205	12,190,000	12,182,577		2,210			1.125	1.144	AO	30,475	137,138	04/04/2013	04/11/2018
25468P-DA-1	WALT DISNEY COMPANY (THE)				1FE	48,691,260	99.5320	48,511,994	48,740,000	48,696,698		5,438			1.850	1.871	MN	77,646	445,836	05/28/2014	05/30/2019
25468P-DC-7	WALT DISNEY COMPANY (THE)				1FE	15,000,000	100.0400	15,006,015	15,000,000	15,000,000					0.546	0.517	FMAN	7,729	40,352	05/28/2014	05/30/2019
25468P-CB-0	WALT DISNEY COMPANY/THE				1FE	10,357,845	112.5940	9,570,465	8,500,000	9,398,549		(291,334)			5.875	2.163	JD	22,194	499,375	08/10/2011	12/15/2017
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR				2	9,000,000	101.9910	9,179,166	9,000,000	9,000,000					3.300	3.300	AO	74,250	297,000	04/01/2011	04/01/2016
942683-AG-8	WATSON PHARMACEUTICALS I				2FE	30,970,099	99.6120	30,879,844	31,000,000	30,984,971		5,138			1.875	1.893	AO	145,313	581,250	12/12/2012	10/01/2017
94973V-AM-9	WELLPOINT INC				2FE	1,848,658	109.9150	2,198,290	2,000,000	1,948,666		18,540			5.875	7.032	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AV-9	WELLPOINT INC				2FE	14,929,500	101.8590	15,278,850	15,000,000	14,971,673		12,849			2.375	2.467	FA	134,583	356,250	08/10/2011	02/15/2017
94973V-BE-6	WELLPOINT INC				2FE	4,978,950	100.5540	5,027,675	5,000,000	4,984,676		4,102			2.300	2.361	JJ	53,028	108,292	07/30/2013	07/15/2018
94973V-BH-9	WELLPOINT INC				2FE	59,861,400	98.9980	59,398,500	60,000,000	59,871,543		10,143			2.250	2.303	FA	521,250		08/07/2014	08/15/2019
94974B-EZ-9	WELLS FARGO & COMPANY				1FE	23,938,560	102.7420	24,658,008	24,000,000	23,975,034		12,275			2.625	2.685	JD	28,000	630,000	12/05/2011	12/15/2016
94974B-FD-7	WELLS FARGO & COMPANY				1FE	3,996,800	101.6950	4,067,800	4,000,000	3,998,453		635			2.100	2.118	MN	12,367	84,000	04/30/2012	05/08/2017
94974B-FK-1	WELLS FARGO & COMPANY				1FE	8,750,000	100.1640	8,764,333	8,750,000	8,750,000					0.861	0.874	JAJO	14,642	76,609	04/16/2013	04/23/2018
94974B-FU-9	WELLS FARGO & COMPANY				1FE	13,870,532	99.9740	13,896,358	13,900,000	13,874,428		3,896			2.125	2.197	AO	56,614	147,688	04/14/2014	04/22/2019
94980V-AA-6	WELLS FARGO BANK NA				1FE	1,917,520	100.3990	2,007,970	2,000,000	1,998,680		12,271			4.750	5.392	FA	37,472	95,000	02/07/2007	02/09/2015
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL			2	3FE	4,454,425	98.8750	4,427,520	4,477,896	4,427,520	(28,269)	6,243			2.670	2.947	MJSD	3,321	123,230	11/18/2013	12/07/2017
950840-AB-4	WESFARMERS LTD		F		1FE	16,046,100	102.7670	16,442,768	16,000,000	16,013,506		(9,471)			2.983	2.920	MN	57,008	477,280	06/03/2011	05/18/2016
950840-AC-2	WESFARMERS LTD		E		1FE	20,000,000	99.6520	19,930,380	20,000,000	20,000,000					1.874	1.874	MS	105,152	374,800	03/13/2013	03/20/2018
952355-AN-5	WEST CORP			1	4FE	32,405,313	95.7500	31,286,313	32,675,000	31,207,731	(1,204,955)	7,374			5.375	7.034	JJ	878,141		10/30/2014	07/15/2022
95235L-AQ-3	WEST CORPORATION NEW 2006 TERM B-10			2	3FE	16,281,273	97.9500	15,933,148	16,266,613	15,933,148	(317,080)	5,099			3.250	1.259	MJSD	135,103	516,864	02/27/2014	06/30/2018
959802-AP-4	WESTERN UNION CO/THE				2FE	4,995,400	103.7470	5,187,365	5,000,000	4,997,462		640			3.650	3.665	FA	65,396	182,500	08/17/2011	08/22/2018
959802-AQ-2	WESTERN UNION CO/THE				2FE	11,977,920	100.9180	12,110,112	12,000,000	11,992,898		7,369			2.375	2.439	JD	16,625	285,000	12/05/2012	12/10/2015
959802-AR-0	WESTERN UNION CO/THE				2FE	1,990,120	102.0860	2,041,720	2,000,000	1,994,012		1,920			2.875	2.982	JD	3,354	57,500	12/05/2012	12/10/2017
96088E-AB-8	WESTMORELAND COAL CO TL			2	5FE	1,950,000	98.0000	1,960,000	2,000,000	1,950,228		228			7.500	8.288	JAJO	5,417		12/19/2014	12/16/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
960878-AB-2	WESTMORELAND COAL COMPANY			1	5FE	4,737,984	98.2500	4,716,000	4,800,000	4,716,000	(22,244)	260			8.750	11.307	JJ	17,500		12/08/2014	01/01/2022
96122W-AF-7	WESTPAC BANKING CORP		F	1	1FE	24,969,000	100.0280	25,006,875	25,000,000	24,974,587		4,994			1.850	1.877	MN	44,965	463,785	11/18/2013	11/26/2019
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY				4FE	7,524,624	98.6250	7,446,188	7,550,000	7,446,188	(80,949)	2,512			4.375	4.455	JD	14,681	166,991	06/04/2014	06/15/2019
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY				4FE	2,060,000	100.0000	2,000,000	2,000,000	2,000,000	(57,559)	(2,441)			5.875	5.485	JD	5,222	59,403	06/17/2014	06/15/2024
963320-AP-1	WHIRLPOOL CORP				2FE	2,998,410	99.6980	2,990,937	3,000,000	2,998,852		442			1.350	1.376	MS	13,500	20,925	02/20/2014	03/01/2017
963320-AQ-9	WHIRLPOOL CORP				2FE	6,984,180	99.3870	6,957,055	7,000,000	6,986,728		2,548			2.400	2.457	MS	56,000	86,800	02/20/2014	03/01/2019
966244-AA-3	WHITEWAVE FOODS CO				4FE	6,232,363	103.0000	6,224,290	6,043,000	6,171,276	(59,412)	(1,674)			5.375	4.905	AO	93,834		12/16/2014	10/01/2022
97063P-AA-2	WILLIS GROUP HOLDINGS LT		F		2FE	11,938,440	103.0650	12,367,836	12,000,000	11,983,955		12,720			4.125	4.235	MS	145,750	495,000	03/14/2011	03/15/2016
97381W-AJ-3	WINDSTREAM CORP				4FE	5,295,000	108.2500	5,412,500	5,000,000	5,143,985		(44,926)			7.875	6.743	MN	65,625	393,750	09/06/2011	11/01/2017
97381W-AN-4	WINDSTREAM CORP			1	4FE	815,625	103.0000	772,500	750,000	772,500	(28,626)	(14,499)			7.750	3.775	AO	12,271	29,063	06/17/2014	10/15/2020
97381W-AP-9	WINDSTREAM CORP			1	4FE	9,114,063	103.7500	9,078,125	8,750,000	8,897,990		(81,773)			8.125	7.648	MS	236,979	710,938	03/29/2012	09/01/2018
97381W-AT-1	WINDSTREAM CORP			1	4FE	1,033,439	102.0000	1,020,000	1,000,000	1,020,000	(8,478)	(4,896)			7.750	7.663	AO	19,375	77,500	12/26/2013	10/01/2021
97381W-AX-2	WINDSTREAM CORP			1	4FE	1,001,000	99.7500	997,500	1,000,000	997,500	(3,205)	(102)			7.500	8.074	JD	6,250	75,000	11/07/2011	06/01/2022
97381W-AZ-7	WINDSTREAM CORP			1	4FE	2,184,063	93.5000	2,103,750	2,250,000	2,103,750	(80,666)	353			6.375	8.334	FA	60,474		12/30/2014	08/01/2023
97381H-AL-1	WINDSTREAM CORP TL A-4			2	3FE	5,961,219	99.6250	6,002,722	6,025,316	5,985,733		14,288			2.420	2.821	FMAN	6,076	155,434	03/18/2013	08/08/2017
97381H-AN-7	WINDSTREAM CORP TL B-4			2	3FE	9,800,000	98.6670	9,669,366	9,800,000	9,669,366	(130,634)				3.500	3.623	JAJO	14,292	349,696	03/18/2013	01/23/2020
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN			2	3FE	3,979,800	98.6880	3,908,045	3,960,000	3,908,045	(68,627)	(3,128)			3.500	0.000	MJSD	5,775	137,411	01/16/2014	08/08/2019
976656-CF-3	WISC ELEC POWER			1	1FE	3,000,000	99.5580	2,986,737	3,000,000	3,000,000					1.700	1.700	JD	2,267	51,000	06/10/2013	06/15/2018
982526-AR-6	WM WRIGLEY JR CO				2FE	9,988,900	100.0810	10,008,090	10,000,000	9,993,264		3,657			1.400	1.438	AO	27,222	140,000	10/16/2013	10/21/2016
982526-AU-9	WM WRIGLEY JR CO			1	2FE	39,304,915	100.7040	39,274,599	39,000,000	39,235,811		(58,861)			2.400	2.231	AO	182,000	936,000	10/29/2013	10/21/2018
982526-AV-7	WM WRIGLEY JR CO			1	2FE	23,163,269	101.2930	23,473,709	23,174,000	23,165,238		1,652			2.900	2.909	AO	130,676	698,523	10/16/2013	10/21/2019
92933B-AE-4	WMG ACQUISITION CORP			1	4FE	9,668,255	100.0000	9,281,000	9,281,000	9,281,000	(226,195)	(55,879)			6.000	6.012	JJ	256,774	451,740	05/14/2014	01/15/2021
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL			2	4FE	15,826,018	96.0000	15,204,024	15,837,525	15,204,024	(615,440)	1,446			3.750	3.827	MJSD	1,650	600,239	09/30/2013	07/01/2020
98212B-AE-3	WPX ENERGY INC			1	3FE	13,076,313	93.0000	12,392,250	13,325,000	12,392,250	(683,712)	(350)			5.250	5.522	MS	220,547		12/30/2014	09/15/2024
983024-AJ-9	WYETH				1FE	2,929,552	105.2810	3,158,436	3,000,000	2,986,012		11,729			5.500	5.936	FA	62,333	165,000	11/16/2007	02/15/2016
98310W-AH-1	WYNDHAM WORLDWIDE			1	2FE	1,995,780	102.1230	2,042,468	2,000,000	1,998,089		842			2.950	2.986	MS	19,667	59,000	02/27/2012	03/01/2017
98310W-AK-4	WYNDHAM WORLDWIDE			1	2FE	12,483,500	99.8290	12,478,638	12,500,000	12,489,363		3,188			2.500	2.542	MS	104,167	312,500	02/19/2013	03/01/2018
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	1,097,500	106.5230	1,065,230	1,000,000	1,049,332		(16,277)			7.750	5.764	FA	29,278	77,500	11/07/2011	08/15/2020
98313R-AA-4	WYNN MACAU LTD		E	1	3FE	6,925,500	94.0000	6,486,000	6,900,000	6,486,000	(436,357)	(3,143)			5.250	6.378	AO	76,475	361,244	03/24/2014	10/15/2021
98389B-AM-2	XCEL ENERGY INC			1	2FE	8,434,480	110.9640	8,877,104	8,000,000	8,270,766		(50,354)			4.700	3.939	MN	48,044	376,000	08/02/2011	05/15/2020
98389B-AP-5	XCEL ENERGY INC				2FE	19,665,279	99.8210	19,634,850	19,670,000	19,667,854		1,569			0.750	0.758	MN	21,309	147,525	05/06/2013	05/09/2016
984121-CG-6	XEROX CORP				2FE	42,463,875	100.2500	42,606,038	42,500,000	42,470,783		6,466			2.750	2.647	MS	344,132	905,781	12/03/2013	03/15/2019
984121-CH-4	XEROX CORP				2FE	32,485,700	98.2300	31,924,653	32,500,000	32,487,121		1,421			2.800	2.816	MN	116,278	470,167	05/06/2014	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	2,810,450	106.0860	3,182,586	3,000,000	2,958,485		31,768			6.400	7.625	MS	56,533	192,000	11/30/2006	03/15/2016
984121-CF-8	XEROX CORPORATION				2FE	20,166,400	102.7510	20,550,180	20,000,000	20,078,742		(34,304)			2.950	2.765	MS	173,722	590,000	05/15/2012	03/15/2017
983919-AG-6	XILINX INC				1FE	14,921,550	99.3580	14,903,625	15,000,000	14,933,554		12,004			2.125	2.240	MS	93,854	162,031	03/05/2014	03/15/2019
98420E-AA-3	XLIT LTD		F		2FE	16,448,850	100.0650	16,510,791	16,500,000	16,459,551		9,644			2.300	2.399	JD	16,867	404,800	11/18/2013	12/15/2018
98385X-AL-0	XTO ENERGY INC				1FE	7,117,980	112.4720	6,748,296	6,000,000	6,437,803		(159,871)			6.250	3.280	FA	156,250	375,000	06/28/2010	08/01/2017
98419M-AA-8	XYLEM INC				2FE	36,713,419	103.9190	36,759,374	35,373,000	36,014,604		(364,627)			3.550	2.475	MS	352,305	1,255,742	03/12/2013	09/20/2016
98458P-AC-9	YALE UNIVERSITY				1FE	30,000,000	100.4880	30,146,460	30,000,000	30,000,000					2.086	2.086	AO	132,113	321,592	04/03/2014	04/15/2019
988498-AE-1	YUM! BRANDS INC				2FE	4,988,250	102.3320	5,116,620	5,000,000	4,998,473		2,091			4.250	4.339	MS	62,569	212,500	08/20/2009	09/15/2015
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL			2	3FE	11,985,000	100.4000	12,048,000	12,000,000	11,968,317	(17,137)	454			4.750	0.000	JAJO	63,465	10,210	12/03/2014	10/27/2021
N0501W-AC-2	ZIGGO TLB1		E	2	3FE	5,532,942	97.0800	5,384,842	5,546,809	5,384,842	(148,529)	429			3.500	3.393	JAJO	41,062	7,511	09/30/2014	01/15/2022
N0501W-AE-8	ZIGGO TLB2		E	2	3FE	3,566,250	97.0800	3,470,094	3,574,468	3,470,094	(96,409)	253			3.500	3.120	JAJO	25,787	9,722	11/10/2014	01/15/2022
N0501W-AG-3	ZIGGO TLB3		E	2	3FE	5,878,723	97.0800	5,707,064	5,878,723	5,707,064	(79,942)	1,465			3.500	3.392	JAJO	29,720	14,697	11/10/2014	01/15/2022
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	4,484,170	109.2370	4,513,656	4,132,000	4,351,896		(40,419)			4.625	3.438	MN	16,456	191,105	08/01/2011	11/30/2019
98978V-AG-8	ZOETIS INC				2FE	7,996,106	99.1000	7,928,016	8,000,000	7,997,139		893			1.875	1.887	FA	62,500	150,000	11/04/2013	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						17,566,184,958	XXX	17,613,696,524	17,385,260,213	17,388,132,874	(62,123,016)	16,843,445	1,996,531		XXX	XXX	XXX	128,508,447	400,541,990	XXX	XXX
14975T-AA-6	ABSN_06-HE5 RMBS		E	4	1FM		0.0000		1,238,741						6.500	6.656	MON		140,624	10/17/2006	07/27/2036
02660V-AY-4	AHMA_05-2 RMBS			24	1FM	117,882	68.7140	184,814	268,963	132,601		6,990			0.710	9.171	MON	32	1,867	10/27/2011	03/25/2036
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST			24	1FM	10,360,405	80.5980	12,929,188	16,041,594	11,063,353		(19,320)			5.408	9.678	MON	72,294	793,844	01/09/2012	01/25/2041
007037-BL-7	ARMT 2007-1 5A4			24	6Z*		0.0010								0.370	0.000	MON		244,325	10/28/2008	03/25/2037
007036-PC-4	ARMT_05-6A RMBS			2	1FM	339,099	46.7230	158,437	339,099	158,437	2,005	(3,078)			0.790	0.932	MON	45	2,601	03/15/2006	11/25/2035
05946X-SC-8	BAFC 2005-B 3A3 RMBS			2	1FM	1,167,679	91.1020	1,515,284	1,663,280	1,272,330		54,603			0.465	13.167	MON	215	7,643	10/27/2011	04/20/2035
058928-AA-0	BAFC 2006-B 1A1 RMBS			24	1FM	859,685	75.9280	1,105,160	1,455,543	1,003,961		59,883			2.694	11.676	MON	3,267	37,491	10/27/2011	03/20/2036

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
059522-AB-8	BAFC 2007-C 6A2 RMBS			24	1FM	1,060,338	77.2490	1,399,307	1,811,422	1,074,902		10,405			0.435	12.242	MON	219	8,374	10/27/2011	05/20/2047
05953Y-BJ-9	BAFC_07-4A RMBS			24	4FM	16,235,855	92.3180	16,261,160	17,614,347	16,155,373		(80,482)	200,787		6.000	5.508	MON	88,072	867,600	02/05/2014	08/25/2053
059522-AC-6	BAFC_07-C RMBS			24	1FM	1,818,051	80.6440	2,287,017	2,835,928	1,920,805		88,985			0.375	9.233	MON	296	10,530	10/27/2011	09/25/2049
05955Y-AM-1	BAFC_10-R3 RMBS			2	1FM	3,586,728	103.0340	3,704,804	3,595,717	3,593,043		1,471			5.500	5.603	MON	16,480	191,903	03/08/2010	09/26/2037
07386H-SQ-5	BALTA_05-4 RMBS			2	1FM	4,132,236	91.7060	3,785,943	4,128,366	4,159,667	454,916	30,642			0.710	0.485	MON	488	28,350	07/26/2006	04/25/2035
05539B-ED-2	BCP_12-RR3 RMBS			23	1FM	8,693,203	99.9700	8,822,975	8,825,587	8,743,948		17,244			2.080	2.617	MON	30,890	167,112	07/10/2012	11/26/2036
05948K-F9-5	BOAA 2005-6 6A1 RMBS			24	1FM	2,535,473	101.3030	2,664,697	2,630,412	2,427,251		(15,444)			5.000	8.129	MON	10,960	127,466	08/26/2005	09/25/2022
07384M-4L-3	BSARM_04-10 RMBS			23	1FM	2,340,518	97.6650	2,308,944	2,364,159	2,339,973		12,180			2.733	2.974	MON	5,385	63,767	05/16/2006	05/25/2053
07384M-6H-0	BSARM_04-12 RMBS			23	1FM	2,521,073	100.0300	2,564,711	2,563,939	2,511,889		(11,402)			2.662	3.169	MON	5,687	66,888	01/16/2007	10/25/2051
07384M-6M-9	BSARM_04-12 RMBS			23	1FM	7,758,482	100.0300	8,014,721	8,012,309	7,736,651		(35,879)			2.662	3.533	MON	17,773	209,025	12/04/2006	10/25/2051
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	1,844,305	92.2180	2,362,445	2,561,797	1,780,637		22,824			2.479	10.684	MON	5,293	63,404	01/07/2010	03/25/2037
12558M-BM-3	CITHE_03-1 RMBS			2	1FM	1,543,533	93.6930	1,446,341	1,543,709	1,543,583		(5)			4.670	4.672	MON	6,008	72,091	03/03/2003	10/20/2032
12558M-BN-1	CITHE_03-1 RMBS			2	1FM	2,119,023	86.2570	1,828,371	2,119,678	2,119,039		(27)			5.060	5.064	MON	8,938	107,256	03/03/2003	05/20/2033
17319B-AC-9	CML_12-6 RMBS			23	1FM	6,419,379	100.9070	6,510,140	6,451,637	6,430,934		4,243			2.353	2.539	MON	12,653	151,961	07/10/2012	08/25/2036
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS			24	1FM	5,151,272	93.5600	6,348,861	6,785,893	4,519,301		(252,601)			5.496	12.277	MON	31,078	367,688	03/12/2010	08/25/2036
17316D-AC-8	CMLTI_10-3 RMBS			23	1FM	1,273,948	101.0000	1,297,230	1,284,384	1,282,570		1,897			4.609	5.036	MON	4,933	44,480	03/09/2010	03/25/2046
17316D-AV-6	CMLTI_10-3 RMBS			2	1FM	6,133,806	102.9580	6,354,962	6,172,383	6,153,459		8,549			5.000	5.219	MON	25,718	297,850	03/24/2010	10/25/2035
17310F-AC-9	CMSI 2006-5 1A3 RMBS			24	1FM	5,180,163	100.7000	5,713,203	5,673,517	5,012,042		(171,091)			6.000	7.693	MON	28,368	328,672	02/22/2011	08/25/2037
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS			24	1FM	3,369,132	91.4260	3,560,473	3,894,373	3,018,963		(91,720)			5.750	9.475	MON	18,661	219,362	04/26/2010	08/25/2040
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS			24	1FM	1,823,167	73.5600	2,864,226	3,893,722	2,293,563		5,247			6.617	11.520	MON	21,470	261,973	09/28/2011	08/25/2037
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	6FM	1,398,380	45.6700	1,712,625	3,750,000	950,742		(157,885)			5.824	5.820	MON	18,200	217,882	11/16/2006	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	1FM	180,110	8.5210	76,954	903,148	29,294		(49,722)			5.874	5.874	MON	4,421	52,925	11/16/2006	11/25/2036
22944B-AK-4	CSMC 2007-5 1A10			24	6Z*		0.0010								7.000	0.000	MON		148,579	11/30/2007	08/25/2037
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	1,736,898	102.6430	1,749,461	1,704,408	1,713,624		(6,833)			6.000	5.078	MON	8,522	95,017	02/26/2010	09/26/2037
225470-M4-2	CSMC_06-3 RMBS			24	1FM	3,107,795	27.1010	4,988,480	18,407,335	2,342,190		507,020	734,138		0.390	19.575	MON	1,195	74,299	06/04/2009	02/27/2045
12638P-BV-0	CSMC_07-3 RMBS			24	1FM	711,859	83.0130	1,130,272	1,361,567	504,299		(90,389)	338,400		0.420	8.498	MON	95	5,376	10/27/2011	11/25/2040
12668B-KC-6	CWALT 2006-J1 1A6 RMBS			24	1FM	413,303	90.0810	386,823	429,416	266,898		(3,825)			5.500	14.452	MON	1,968	23,313	02/10/2006	01/25/2042
02152A-AU-3	CWALT_07-16CB RMBS			24	1FM	13,849,398	77.3670	17,282,083	22,337,738	14,379,246		(20,226)			0.670	5.277	MON	2,493	144,047	08/07/2012	01/25/2051
02151L-AA-4	CWALT_07-20 RMBS			24	1FM	4,236,089	64.7930	4,635,015	7,153,596	3,920,396		(183,948)			0.670	0.656	MON	798	46,499	06/19/2007	08/25/2047
12669F-KR-3	CWHL 2004-2 1A1 RMBS			23	1FM	106,752	92.4210	112,727	121,971	109,062		1,760			2.659	5.197	MON	270	3,261	10/27/2011	02/25/2034
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS			24	6Z*		0.0010								3.031	0.000	MON		429,788	08/02/2006	11/20/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	4,021,037	90.3360	4,755,409	5,264,129	4,105,056		(117,276)			6.000	9.165	MON	26,321	308,504	03/22/2010	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS			24	1FM	2,858,910	94.2130	3,225,034	3,423,146	2,693,776		(34,692)			5.750	9.071	MON	16,403	193,136	04/20/2010	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS			24	1FM	1,397,961	96.7650	1,632,013	1,686,583	1,277,746		(33,940)			5.750	10.155	MON	8,082	95,313	05/03/2010	01/25/2039
12669G-NM-9	CWHL_05-7 RMBS			2	1FM	399,125	93.9460	390,583	415,755	404,182		860			0.970	1.396	MON	78	4,003	10/16/2007	03/25/2035
126673-WF-5	CWL 2005-1, MF2			4	6Z*		53.4490								5.505	0.000	MON		74,435	03/11/2005	07/25/2035
126673-WG-3	CWL 2005-1, MF3			4	6Z*		28.4520								5.555	0.000	MON		41,353	03/11/2005	07/25/2035
126673-WH-1	CWL 2005-1, MF4			4	6Z*		25.7380								5.654	0.000	MON		55,137	03/11/2005	07/25/2035
126673-WJ-7	CWL 2005-1, MF5			4	6Z*		22.6790								5.754	0.000	MON		34,460	03/11/2005	07/25/2035
126670-NX-2	CWL 2005-16 2AF2			4	6Z*		85.2490								5.382	0.000	MON		30,231	12/08/2005	05/25/2036
126670-PA-0	CWL 2005-16 2AF5			4	6Z*		54.5400								4.833	0.000	MON		587,609	12/08/2005	05/25/2036
126673-ZY-1	CWL 2005-3, MF4 RMBS			4	6Z*		14.5400								5.782	0.000	MON		131,094	03/23/2005	08/25/2035
126673-ZZ-8	CWL 2005-3, MF5 RMBS			4	6Z*		11.8060								5.831	0.000	MON		92,822	03/23/2005	08/25/2035
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	1FM	1,999,634	85.3940	2,031,031	2,378,434	1,920,165		17,492	59,514		5.297	5.989	MON	10,500	117,407	04/11/2007	08/27/2046
126685-CZ-7	CWL 2006-S1, A2 RMBS			4	6Z*		87.9800								5.549	0.000	MON		514,739	03/20/2006	08/25/2021
126685-DW-3	CWL 2006-S2, A2 RMBS			4	6Z*		100.0000								5.627	0.000	MON		186,736	03/29/2006	07/25/2027
12668X-AC-9	CWL 2006-S8, A3 RMBS			2	5FM	6,423,517	97.6770	6,274,398	6,423,632	6,274,398	431,033	18			5.555	5.555	MON	29,736	355,073	12/08/2006	04/25/2036
12668X-AF-2	CWL 2006-S8, A6 RMBS			2	1FM		98.7960								5.505	0.000	MON		18,139	12/07/2006	04/25/2036
12668W-AR-8	CWL 2007-4 M1			4	6Z*		20.2830								5.881	0.000	MON		46,103	12/29/2009	09/25/2037
12668W-AS-6	CWL 2007-4 M2			4	6Z*		16.8570								5.931	0.000	MON		42,324	12/29/2009	09/25/2037
12669R-AD-9	CWL 2007-S1 A4 RMBS			24	6Z*		86.4450								5.874	0.000	MON		18,139	02/23/2007	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS			2	1FM		96.2650								5.693	0.000	MON		21,162	02/23/2007	11/25/2036
126673-DR-0	CWL_04-7 RMBS			4	1FM	3,596,650	89.0340	7,969,017	8,950,563	3,286,800		72,850	174,738		5.441	15.791	MON	40,586	493,755	08/30/2004	03/25/2041
126673-ZW-5	CWL_05-3 RMBS			4	1FM	2,592,698	29.7490	2,325,270	7,816,218	1,578,288		(325,750)			5.310	5.379	MON	34,588	664,596	03/23/2005	06/25/2035
126673-ZX-3	CWL_05-3 RMBS			4	1FM	2,100,736	11.8240	1,146,034	9,692,110	288,930		(492,318)			5.310	5.379	MON	42,889	824,100	03/23/2005	05/25/2035
12669R-AC-1	CWL_07-S1 RMBS			3	5FM	3,186,172	96.0820	3,061,491	3,186,328	3,061,491	73,182	840			5.810	5.744	MON	15,427	184,485	02/23/2007	11/25/2036
152314-DP-2	CXHE_01-B RMBS			4	1FM	2,010,159	99.2490	2,478,420	2,497,179	1,918,604		(59,307)			7.108	7.330	MON	14,791	181,375	06/29/2007	07/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
251510-FB-4	DBALT_05-AR1 RMBS			24	1FM	769,723	79.7000	1,320,917	1,657,363	846,671		18,492			0.480	8.935	MON	132	7,777	10/27/2011	08/25/2035
25151E-AA-1	DBALT_06-AB3 RMBS			24	1FM	1,193,318	76.2190	1,556,939	2,042,731	891,557		52,991	57,922		6.250	17.974	MON	10,639	94,315	05/20/2009	12/25/2040
32029G-AC-8	FFML 2007-FF2 A2B RMBS			4	6Z*		49.5000								0.270	0.000	MON		628,094	02/23/2007	11/25/2041
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS			24	1FM	4,159,605	83.3710	4,914,226	5,894,386	4,393,394		199,655	63,505		6.000	9.039	MON	29,472	351,507	01/07/2010	08/25/2036
36228F-AA-4	GSMPS_98-1 RMBS			2	1FM	174,525	101.8380	169,623	166,561	170,558		465			8.000	6.433	MON	1,110	11,176	05/19/1998	09/19/2027
36228F-AE-6	GSMPS_98-2 RMBS			23	1FM	283,691	101.3300	286,251	282,493	288,145		(180)			7.587	6.243	MON	1,786	21,195	06/22/1998	05/19/2027
36228F-AK-2	GSMPS_98-3 RMBS			2	1FM	330,867	104.7680	332,063	316,951	323,171		(568)			7.750	6.456	MON	2,047	23,968	08/18/1998	09/19/2027
36228F-CG-9	GSMPS_99-2 RMBS			23	1FM	664,181	101.6620	656,754	646,017	654,034		(108)			8.000	7.230	MON	4,307	51,074	06/23/1999	09/19/2027
362631-AB-9	GSR_06-0A1 RMBS			2	1FM	3,033,856	96.0320	4,573,085	4,762,062	4,029,837		297,263			0.360	13.891	MON	285	16,344	06/23/2009	08/25/2046
43739E-AJ-6	HMBT_04-2 RMBS			2	1FM	941,203	95.4260	896,747	939,734	932,521		(8,307)			0.910	1.056	MON	142	8,428	01/31/2006	12/25/2034
43739E-BK-2	HMBT_05-3 RMBS			2	1FM	1,391,335	92.0490	1,823,495	1,981,002	1,752,184		167,223			0.480	5.897	MON	158	9,257	10/27/2011	07/25/2035
43739E-BS-5	HMBT_05-4 RMBS			2	1FM	6,176,333	88.6840	7,084,770	7,988,789	6,474,861		87,455			0.440	5.604	MON	585	34,137	04/27/2010	10/25/2035
43739E-CB-1	HMBT_05-5 RMBS			2	1FM	5,598,650	85.8110	7,666,368	8,934,068	5,787,141		61,770			0.430	10.031	MON	640	37,305	10/27/2011	11/26/2038
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	1,788,132	69.7870	1,697,148	2,431,890	1,517,306		(46,239)			5.932	5.932	MON	12,022	110,536	04/11/2007	12/25/2050
46629Q-AG-1	JPMAC_06-CH2 RMBS			4	1FM	6,633,209	80.0700	6,485,976	8,100,361	6,012,066		(242,535)			4.609	5.040	MON	31,112	410,186	11/21/2006	07/25/2042
46630L-AJ-3	JPMAC_07-CH1 RMBS			4	1FM	249,918	23.2010	417,611	1,800,000	14,795		(89,643)			5.081	5.840	MON	7,622	93,471	02/27/2007	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS			4	1FM	1,176,109	76.2960	1,127,463	1,477,746	1,061,205		(34,732)	34,720		4.498	5.551	MON	5,540	70,936	05/08/2007	06/25/2042
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS			24	1FM	6,976,391	85.7960	9,057,403	10,556,856	7,223,664		237,347			2.465	10.687	MON	21,687	265,222	01/07/2010	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS			24	1FM	1,566,729	85.8620	1,678,560	1,954,946	1,462,814		74,263			4.750	11.780	MON	7,739	93,480	01/07/2010	04/25/2037
46630P-AP-0	JPMMT_07-A2 RMBS			24	1FM	335,632	85.8150	308,966	360,039	276,734		10,953	12,163		2.524	7.889	MON	757	9,472	04/07/2010	04/25/2037
466247-YH-0	JPMT 2005-A8 1A1 RMBS			24	1FM	4,394,401	95.1710	4,794,403	5,037,688	4,085,023		(57,142)			5.028	8.875	MON	21,109	253,398	04/29/2010	11/25/2035
52520M-DR-1	LMT 2005-3 1A5 RMBS			24	1FM	5,614,382	86.9040	5,654,335	6,506,423	5,371,454	31,219	(121,316)	10,270		5.500	6.357	MON	29,821	353,225	05/18/2006	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS			24	6Z*		0.6780								6.000	0.000	MON		1,246	10/28/2008	12/25/2037
61913P-AZ-5	MHL_05-4 RMBS			2	1FM	4,246,905	90.8750	6,054,143	6,662,041	4,356,562		37,170			0.450	10.169	MON	499	28,804	10/27/2011	10/25/2035
61915R-CK-0	MHL_06-1 RMBS			24	1FM	496,680	23.0960	802,279	3,473,610	496,580		(68,732)			0.450	29.779	MON	260	15,132	10/27/2011	04/25/2036
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	3,046,208	91.5130	3,332,195	3,641,234	2,797,486		(85,985)			4.978	9.427	MON	15,105	179,808	01/11/2010	09/25/2035
59022V-AE-1	MLMI 2006-OPT1, A2D RMBS			2	6Z*		42.3080								0.410	0.000	MON		480,520	09/12/2006	08/25/2037
59020U-6K-6	MLMI 2006-WMC2, A2B			4	6Z*		46.8620								5.609	0.000	MON		198,727	03/23/2006	03/25/2037
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS			24	1FM	5,860,367	78.1070	6,974,965	8,929,967	5,887,664		60,728			5.750	10.089	MON	42,789	363,578	02/15/2012	05/25/2052
61748H-EF-4	MSM_04-8AR RMBS			23	1FM	3,445,729	99.0980	4,895,539	4,940,113	3,456,777		(57,932)			2.429	12.371	MON	10,002	118,615	05/20/2009	08/25/2053
61750Y-AA-7	MSM_06-15XS RMBS			24	1FM	71,748	44.3330	155,692	351,186	102,993		6,289	2,468		0.290	17.313	MON	20	753	07/10/2009	02/26/2052
61751J-AF-8	MSM_07-6XS RMBS			24	1FM	1,732,368	95.1440	2,528,261	2,657,305	2,187,480		102,455			0.280	11.771	MON	124	6,968	06/10/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS			24	1FM	3,005,501	68.4450	2,621,490	3,830,096	2,407,961		(140,009)			5.909	5.909	MON	18,861	155,527	06/08/2006	10/25/2042
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS			24	6	170,746	43.7400	249,510	570,433	213,514		26,836	120,713		5.629	9.293	MON	2,676	26,205	12/16/2011	05/01/2041
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS			24	6		7.3170	66,728	911,954	15,316		(61,776)	244,352		5.423	13.555	MON	4,121	44,767	12/16/2011	10/01/2050
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS			24	6	462,457	92.7520	651,879	702,819	495,431	(734)	13,955	1,858		4.932	10.654	MON	2,889	29,836	03/27/2012	10/01/2041
69121P-DE-0	OWNIT 2006-2, A2B RMBS			4	1FM	2,102,253	89.2780	2,272,934	2,545,897	1,943,500		(40,834)			5.633	9.096	MON	11,951	107,068	03/02/2006	01/25/2042
693360-AC-6	PHHMC_07-4 RMBS			23	1FM	1,466,676	103.4320	1,556,175	1,504,535	1,489,812		(6,318)			5.629	6.063	MON	7,057	83,146	06/08/2007	08/15/2037
73316P-BA-7	POPLR 2004-5, M1 RMBS			3	1FM	3,238,323	83.4070	2,700,982	3,238,323	3,238,323	572,289				5.102	5.102	MON	13,770	168,161	11/10/2004	12/25/2034
73316P-CK-4	POPLR 2005-2, M1 RMBS			4	1FM	2,876,607	83.3040	2,439,534	2,928,482	2,877,468	443,581	524			4.899	4.995	MON	11,955	147,145	03/18/2005	04/25/2035
73316P-JE-1	POPLR 2005-6 A4 RMBS			4	1FM	17,722,282	77.6680	7,766,760	10,000,000	7,551,702		(137,493)			4.336	4.374	MON	36,137	493,043	01/11/2007	01/25/2036
73316P-BT-6	POPLR_05-1 RMBS			4	1FM	925,736	56.3910	853,447	1,513,435	879,876	518,775	261	13,258		5.260	8.927	MON	6,634	73,946	02/07/2007	08/25/2042
74922G-AN-4	RALI 2006-QA14 A13 RMBS			24	1FM	11,576,209	85.5480	10,380,194	12,133,837	6,871,269		(234,820)			6.500	13.375	MON	65,725	777,233	10/28/2008	03/25/2040
761118-WQ-7	RALI_06-QO3 RMBS			24	1FM	2,184,282	51.0480	3,012,920	5,902,189	2,062,508		(50,151)			0.430	12.204	MON	423	24,692	10/27/2011	03/26/2046
759950-FX-1	RAMC 2005-4, A3 RMBS			4	2FM	6,107,598	97.7060	6,229,711	6,375,996	6,231,548	515,652	38,502	54,524		5.565	5.565	MON	29,569	286,542	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS			4	1FM	6,173,580	68.9310	5,217,821	7,569,619	5,217,821	219,251	(113,103)			5.608	5.608	MON	35,375	423,977	03/06/2006	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS			2	2FM	1,121,633	100.3790	1,126,213	1,121,963	1,121,595	36,573	(36)			5.520	5.525	MON	5,161	61,341	11/21/2003	11/25/2033
760985-YW-5	RAMP 2003-RZ4, M1 RMBS			2	1FM	4,884,406	88.6960	4,342,261	4,895,690	4,885,002		705			5.270	5.306	MON	21,500	258,003	10/06/2003	10/25/2033
760985-4U-2	RAMP 2004-RZ2 A16 RMBS			4	1FM	973,585	98.6810	1,017,835	1,031,439	941,703		(41,004)			5.410	5.410	MON	4,650	52,338	04/10/2007	07/25/2034
76110W-MB-9	RASC 2001-KS3, AI5 RMBS			3	2FM	3,963,052	96.9680	3,828,551	3,948,246	3,955,434	152,379	(2,015)			6.980	6.942	MON	22,966	275,588	10/19/2006	03/25/2042
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS			2	1FM	773,971	88.5290	685,306	774,107	685,306	107,195	(17)			5.570	5.573	MON	3,593	42,691	11/17/2003	01/25/2043
76110W-VS-2	RASC 2003-KS11, MI2 RMBS			2	1FM	1,138,026	88.0450	1,002,207	1,138,293	1,002,207	7,501	(16)			5.530	5.534	MON	5,246	62,383	12/11/2003	03/25/2041
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS			4	6Z*		100.0000								5.220	0.000	MON		787,375	11/18/2005	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, AI3 RMBS			4	6Z*		59.8180								5.320	0.000	MON		553,873	11/18/2005	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS			4	1FM	1,070,041	89.2340	1,397,468	1,566,078			(779,521)			5.480	5.560	MON	7,152	76,957	10/27/2006	12/25/2035
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS			2	6Z*		100.0000								5.570	0.000	MON		475,147	03/15/2006	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12 RMBS			24	1FM	4,367,066	91.0510	4,300,944	4,723,644	4,067,801		(66,135)			6.000	5.842	MON	23,618	279,119	08/07/2007	12/25/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
749581-AH-7	RFMSI 2007-S1 A4 RMBS			24	1FM	5,344,838	91.4440	6,761,578	7,394,229	5,341,398		85,996			6.000	13.109	MON	36,971	436,410	04/14/2011	09/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS			24	1FM	2,547,663	91.4440	2,725,006	2,979,972	2,418,291		30,158			6.000	9.307	MON	14,900	175,879	04/27/2010	09/25/2037
86359A-4X-8	SASC 2003-34 2A3 RMBS			23	1FM	313,514	100.1070	377,503	377,099	324,016		7,030			2.645	6.904	MON	831	9,978	10/27/2011	09/25/2052
86359D-NW-3	SASC 2005-15 4A1 RMBS			24	1FM	9,276,133	89.3880	9,907,439	11,083,659	9,104,630		(107,786)			6.000	8.170	MON	55,418	658,483	03/08/2011	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	7,739,814	87.9640	8,549,536	9,719,336	7,103,143		(322,983)			5.500	9.019	MON	44,547	525,304	02/25/2010	10/25/2035
84751W-AD-6	SURF 2006-BC3, A-2C RMBS			4	6Z*		53.5280								0.320	0.000	MON		1,054,415	06/07/2006	06/25/2037
84751P-LM-9	SURF_06-BC2 RMBS			4	1FM	4,585,976	49.1350	3,104,429	6,318,124	3,104,429	(504,265)	(31,188)	55,019		4.617	4.740	MON	24,307	184,523	03/22/2006	06/25/2042
83612L-AE-9	SVHE 2006-WF1, M1			4	6Z*		0.0010								6.026	0.000	MON		116,306	10/26/2006	10/25/2036
872224-AE-0	TBW 2006-4 A4 RMBS			24	1FM	19,086,667	81.2330	24,467,440	30,120,000	17,287,338		286,085			6.160	11.181	MON	154,616	2,906,832	08/23/2006	05/25/2041
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS			24	1FM	4,099,912	80.7130	5,819,237	7,209,789	4,192,137		84,230			2.329	12.682	MON	13,996	169,429	10/27/2011	10/25/2042
93363T-AH-5	WAMU_06-AR11 RMBS			24	1FM	258,873	8.9960	183,850	2,043,688	188,126	35,102	(41,635)			0.390	57.757	MON	155	7,452	10/27/2011	09/25/2046
93362Y-AE-2	WAMU_06-AR5 RMBS			24	1FM	131,526	14.7050	139,366	947,752	99,350		(25,258)	8,213		0.410	29.217	MON	400	2,370	10/27/2011	06/25/2046
93363D-AE-7	WAMU_06-AR9 RMBS			24	1FM	97,130	14.3050	97,544	681,901	71,628	2,456	(13,453)			0.390	42.129	MON	52	2,525	10/27/2011	08/25/2046
92926W-AB-3	WAMU_07-OA1 RMBS			24	1FM	1,544	0.8020	865	107,959	1,621	5,223	17,631	24,373		0.370	0.354	MON	7	34	10/27/2011	02/25/2047
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	3,314,244	92.0980	4,044,816	4,391,861	3,165,152		21,250			2.615	8.291	MON	9,571	113,037	04/08/2010	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS			24	1FM	4,749,674	98.6020	5,426,111	5,503,072	4,365,122		(139,700)			5.628	9.354	MON	25,811	301,629	04/22/2010	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS			24	1FM	1,972,573	98.5920	2,186,237	2,217,459	1,848,347		(28,757)			6.000	9.501	MON	11,087	130,470	04/14/2010	09/25/2041
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	4,795,483	98.5920	5,365,183	5,441,804	4,417,200		(81,240)			6.000	10.088	MON	27,209	320,183	03/02/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	3,737,118	100.4150	4,239,488	4,221,954	3,391,924		(65,274)			6.000	9.177	MON	21,110	247,304	01/19/2010	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS			24	1FM	2,383,521	100.4150	2,731,821	2,720,523	2,217,584		(23,738)			6.000	9.643	MON	13,603	159,356	03/31/2010	09/25/2037
92933U-AA-0	WMHEN_07-WM1 RMBS		E	4	1FM		0.0000		1,519,279						6.750	7.232	MON			01/29/2007	02/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						377,804,048	XXX	410,451,053	512,093,856	349,124,673	3,103,332	(2,671,159)	2,210,938		XXX	XXX	XXX	1,745,715	29,078,041	XXX	XXX
45256H-AA-6	IF_01-A CMBS			23	1FE	2,272,831	101.5790	2,245,995	2,211,081	2,245,995		(4,777)			5.184	4.697	MON	9,551	119,517	11/16/2001	07/25/2031
45256H-AC-2	IF_01-A CMBS			23	1FE	422,083	101.7280	417,663	410,569	417,663		(755)			5.574	5.283	MON	1,907	24,362	11/16/2001	07/25/2031
45256H-AD-0	IF_01-A CMBS			23	1FE	1,055,085	101.7550	1,044,431	1,026,421	1,103,035		57,103			5.774	4.717	MON	4,938	62,959	09/28/2004	07/25/2031
45256H-AE-8	IF_01-A CMBS			23	1FE	316,561	101.8400	313,592	307,926	332,648	22,577	18,674			6.234	5.203	MON	1,600	20,304	11/16/2001	07/25/2031
45257H-AN-7	IFUND_10-1 CMBS			23	1FE	4,398,751	116.4460	5,122,187	4,398,751	4,398,751					5.876	5.876	MON	21,539	267,640	06/18/2010	01/25/2051
45256#-AA-0	IMPACT CIL PARENT CMBS			23	2AM		99.9010								4.890	0.000	MJSD			06/27/2013	10/25/2056
45256#-AB-8	IMPACT CIL PARENT CMBS			23	2AM	15,643,824	99.9100	15,629,781	15,643,824	15,640,296		(3,529)			5.020	5.021	MJSD	43,629	332,696	09/26/2014	10/25/2056
45256-AD-7	IMPACT COMMUNITY CAPITAL CMBS			23	4	2,318,314	99.8410	2,318,291	2,321,979	2,314,631	(3,660)	(23)			1.753	1.750	MON	3,392	56,253	06/25/2014	07/25/2031
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						26,427,450	XXX	27,091,940	26,320,552	26,453,019	18,917	66,693			XXX	XXX	XXX	86,556	883,731	XXX	XXX
00432C-DH-1	ACCESS GROUP, INC. ABS			2	1FE	6,726,336	99.3970	7,107,780	7,150,922	7,037,794		123,142			0.363	3.020	FMAN	2,667	28,165	08/10/2011	08/25/2026
00432C-CJ-8	ACCSS_05-A ABS			2	1FE	5,137,500	93.1880	6,989,123	7,500,000	5,997,199		286,994			0.634	5.210	JAJO	8,712	48,547	12/14/2011	07/25/2034
05377R-AL-8	AESOP FUNDING II LLC ABS			2	1FE	9,968,750	102.2940	10,229,430	10,000,000	9,992,939		6,475			3.150	3.218	MON	9,625	315,000	01/20/2011	03/20/2017
05377R-AT-1	AESOP FUNDING II LLC ABS			2	1FE	39,981,248	103.5690	41,427,640	40,000,000	39,993,602		3,544			3.410	3.420	MON	41,678	1,363,999	04/28/2011	11/20/2017
05377R-AU-8	AESOP FUNDING II LLC ABS			2	1FE	10,996,398	105.1380	11,565,136	11,000,000	10,998,742		684			4.740	4.747	MON	15,932	564,850	04/28/2011	11/20/2017
05377R-AV-6	AESOP FUNDING II LLC ABS			2	1FE	34,987,257	103.3270	36,164,520	35,000,000	34,995,002		2,413			3.270	3.277	MON	34,971	1,144,500	08/19/2011	02/20/2018
05377R-AW-4	AESOP FUNDING II LLC ABS			2	1FE	4,998,100	105.8400	5,292,020	5,000,000	4,999,237		360			4.720	4.728	MON	7,211	236,000	08/19/2011	02/20/2018
02005A-CS-5	ALLMOT_12-4 ABS			2	1FE	14,028,601	99.6470	13,950,608	14,000,000	13,950,608		(36,072)	179,212		1.720	1.606	MON	10,702	240,800	01/24/2013	07/15/2019
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST ABS			2	1FE	6,932,461	100.0860	6,755,792	6,750,000	6,750,000		(51,467)			2.900	2.039	MON	8,700	195,750	09/13/2011	05/15/2017
02005Y-AA-4	ALLY AUTO RECEIVABLES TRUST ABS			2	1FE	5,047,071	100.4920	5,024,590	5,000,000	5,004,768		(16,347)			1.840	1.509	MON	4,089	92,000	05/15/2012	11/15/2016
02005A-CE-6	ALLY MASTER OWNER TRUST ABS			2	1FE	19,997,354	100.1660	20,033,260	20,000,000	19,999,888		907			2.430	2.435	MON	21,600	486,000	02/15/2012	02/15/2017
02005A-CW-6	ALLY MASTER OWNER TRUST ABS			2	1FE	17,853,206	99.2440	17,863,992	18,000,000	17,863,992		9,549	141,661		1.540	1.745	MON	12,320	277,200	10/04/2012	09/16/2019
02005A-DF-2	ALLY MASTER OWNER TRUST ABS			2	1FE	6,498,495	100.1210	6,507,833	6,500,000	6,499,429		504			1.000	1.008	MON	2,889	65,000	02/12/2013	02/15/2018
02003-AA-2	ALM_2013-8A CDO - CF - LOANS		E	2	1FE	29,966,160	99.3930	29,817,900	30,000,000	29,972,342		5,980			1.681	1.703	JAJO	102,246	430,032	11/20/2013	01/20/2026
03063P-AE-2	AMCAR_10-3 ABS			2	1FE	973,939	100.2550	976,507	974,025	974,022		15			3.340	3.342	MON	2,078	25,732	09/15/2010	04/08/2016
03064M-AE-8	AMCAR_11-1 ABS			2	1FE	3,400,668	100.2790	3,411,049	3,401,569	3,401,533		202			2.850	2.857	MON	6,194	85,635	01/26/2011	08/08/2016
03064M-AF-5	AMCAR_11-1 ABS			2	1FE	4,998,922	101.3030	5,065,140	5,000,000	4,999,893		271			4.260	4.265	MON	13,608	213,000	01/26/2011	02/08/2017
023766-AD-0	AMERICAN AIRLINES INC ABS			2	3FE	942,254	102.0000	961,099	942,254	942,254					5.625	5.624	JJ	24,440		07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS			2	3FE	1,782,745	102.0000	1,818,400	1,782,745	1,782,745					5.600	5.599	JJ	46,034		07/31/2014	01/15/2022
02377A-AA-6	AMERICAN AIRLINES PASS ABS			2	1FE	15,000,000	100.5000	15,075,000	15,000,000	15,000,000					3.700	3.700	APR	161,875		09/02/2014	04/01/2028
03027W-AH-5	AMERICAN TOWER TRUST I ABS			1	1FE	24,672,278	98.8160	24,704,000	25,000,000	24,675,107		2,829	327,722		1.551	1.608	MON	17,233	413,600	03/06/2013	03/15/2043
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA ABS			2	1FE	14,996,864	101.7970	15,269,505	15,000,000	14,999,426		816			4.040	4.045	MON	38,717	606,001	06/08/2011	07/10/2017
02005A-AF-5	AMOT _10-2 ABS			2	1FE	81,230,417	101.0220	79,822,454	79,015,000	79,218,330		(538,279)			4.250	3.356	MON	149,251	3,358,139	01/17/2012	04/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02582J-GS-3	AMXCA_14-2 ABS			2	1FE	41,737,925	99.7600	41,682,888	41,783,000	41,741,839		3,914	47,467		1.260	1.300	MON	23,398	217,069	08/27/2014	01/15/2020
04012V-AA-7	ARES_07-12A CDO - CF - LOANS		E	2	1FE	9,404,113	99.0000	9,539,008	9,635,362	9,460,366		58,650			0.863	2.380	FMAN	8,545	79,261	09/13/2013	11/25/2020
04941K-AA-7	ATCLO_2013-2A CDO - CF - LOANS		E	2	1FE	29,769,237	99.7500	29,725,500	29,800,000	29,774,284		5,047			1.732	1.752	FMAN	64,521	427,066	12/16/2013	02/17/2026
05068M-67-9	AUCT PT 2006-5B ABS			3	1AM	45,359	0.0000		9,450,000						0.000	5.927	JAJO			03/23/2006	04/10/2026
05068M-69-5	AUCT PT 2006-6B ABS			3	1AM	23,997	0.0000		4,875,000						0.000	5.927	JAJO			03/23/2006	04/10/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS			3	1AM	16,538	0.0000		6,100,000						0.272	0.000	MJSD			03/15/2007	06/01/2027
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS			3	1AM	5,438	0.0000		1,900,000						0.272	0.000	MJSD			03/15/2007	05/29/2027
05363H-AA-7	AVERY_2014-1A CDO - CF - LOANS		E	4	6S	5,943,040	72.0000	5,850,000	8,125,000	5,850,000		(93,040)	1,491,335		0.000	10.491	JAJO		641,711	03/19/2014	04/27/2026
05377R-AF-1	AVIS BUDGET RENTAL CAR FUNDING ABS			2	1FE	4,017,468	100.8520	3,773,527	3,741,667	3,764,434		(86,536)			4.640	2.241	MON	5,305	199,655	01/11/2012	05/20/2016
05616X-AC-6	BABSN_07-1 CDO - CF - LOANS			2	1FE	20,182,372	99.0000	20,409,140	20,615,293	20,382,734		156,332			0.446	1.635	JAJO	18,634	90,804	09/04/2013	01/18/2021
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS		E	2	1FE	1,696,510	99.6350	1,839,516	1,846,255	1,791,161		11,862			0.482	6.545	FMAN	1,284	5,500	03/24/2010	11/10/2019
05522R-AS-7	BACCT 2007-A1 A1 ABS			2	1FE	8,488,184	108.0110	8,100,795	7,500,000	8,087,397		(282,561)			5.170	1.276	MON	17,233	387,750	07/24/2013	06/15/2019
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS			3	1AM		0.0000		4,099,996						0.274	0.000	FMAN			08/16/2007	08/21/2027
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		E	2	1FE	2,340,000	98.2750	3,931,000	4,000,000	3,439,536		192,624			0.674	6.205	MJSD	2,320	27,262	06/30/2009	07/15/2018
05579U-AD-5	BMWLT_2014-1 ABS			2	1FE	27,515,039	99.9770	27,493,785	27,500,000	27,511,541		(3,498)			0.990	0.965	MON	8,319	136,125	06/24/2014	08/21/2017
05578X-AD-0	BMWOT_2013-A ABS			2	1FE	12,748,569	99.6590	12,706,510	12,750,000	12,749,056		424			1.120	1.123	MON	2,380	142,800	10/29/2013	04/27/2020
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS		E	2	1FE	7,019,218	98.9500	7,098,126	7,173,447	7,077,995		45,849			0.471	1.494	JAJO	6,848	27,247	09/06/2013	04/20/2019
065604-AD-2	BWSTA_14-1 ABS			2	1FE	16,482,469	99.8060	16,468,023	16,500,000	16,482,626		157	13,744		1.650	1.658	MON	12,100	24,200	11/05/2014	03/16/2020
126802-BM-8	CABELA'S MASTER CREDIT CARD TR ABS			2	1FE	6,430,331	101.1890	6,309,115	6,235,000	6,272,879		(53,040)			2.290	1.424	MON	6,346	142,781	12/21/2011	09/17/2018
14312A-AG-6	CARMAX AUTO OWNER TRUST ABS			2	1FE	6,049,955	102.2600	6,186,736	6,050,000	6,049,990		11			3.900	3.900	MON	10,487	235,950	11/02/2011	04/16/2018
14313D-AF-1	CARMAX AUTO OWNER TRUST ABS			2	1FE	9,947,851	101.4300	10,093,289	9,951,000	9,950,417		768			2.620	2.628	MON	11,587	260,716	09/14/2011	06/15/2017
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS			2	1FE	13,474,160	99.5160	13,434,674	13,500,000	13,482,880		8,364			0.890	0.954	MON	5,340	120,150	12/12/2013	08/15/2018
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS			2	1FE	5,514,479	99.1450	5,521,379	5,569,000	5,531,478		16,346			0.840	1.143	MON	2,079	46,780	12/12/2013	11/15/2018
14313Q-AD-7	CARMAX AUTO OWNR TR CARMX_14-1 ABS			2	1FE	19,996,128	99.3760	19,875,140	20,000,000	19,838,733		17,215	174,611		1.320	1.602	MON	11,733	222,200	02/04/2014	03/15/2021
14313K-AD-0	CARMX_12-3 ABS			2	1FE	7,802,438	99.6800	7,775,017	7,800,000	7,801,862		(576)			0.790	0.776	MON	2,739	30,810	07/01/2014	04/16/2018
14313Q-AC-9	CARMX_14-1 ABS			2	1FE	20,703,398	99.7030	20,688,373	20,750,000	20,713,170		9,772			0.790	0.905	MON	7,286	68,302	07/29/2014	10/15/2018
14313T-AD-1	CARMX_14-3 ABS			2	1FE	42,439,002	99.8890	42,452,868	42,500,000	42,443,101		4,099	55,129		1.730	1.769	MON	32,678	249,168	08/06/2014	02/18/2020
14313P-AD-9	CARMX_2013-4 ABS			2	1FE	16,998,388	99.3910	16,896,419	17,000,000	16,998,864		414			1.280	1.283	MON	9,671	217,600	10/30/2013	05/15/2019
14889E-AA-4	CATA_13-1 CDO - CF - LOANS			2	1FE	41,199,125	98.0000	40,964,000	41,800,000	41,322,107		108,674			1.384	1.686	JAJO	106,030	829,614	11/07/2013	01/27/2025
17119Y-AC-1	CCART_14-BA_A3 ABS			2	1FE	21,995,820	100.1050	22,023,122	22,000,000	21,996,333		513			1.270	1.279	MON	12,418	62,089	09/18/2014	05/15/2019
17119Y-AD-9	CCART_14-BA_A4 ABS			2	1FE	34,989,353	100.3240	35,113,540	35,000,000	34,990,205		852			1.760	1.770	MON	27,378	136,889	09/18/2014	12/16/2019
17119R-AD-4	CCART_2013-A ABS			2	1FE	15,062,999	100.4210	15,063,165	15,000,000	15,041,410		(19,985)			1.340	1.203	MON	8,933	201,000	12/02/2013	12/17/2018
17119X-AD-1	CCART_2014-A ABS			2	1FE	13,570,698	99.7600	13,547,381	13,580,000	13,572,084		1,386			1.310	1.334	MON	7,907	95,495	08/27/2014	05/15/2019
17305E-FE-0	CCCIT_13-A6 ABS			2	1FE	10,311,563	100.5540	10,256,549	10,200,000	10,281,276		(30,287)			1.320	0.842	MS	42,636	67,320	05/08/2014	09/07/2018
17305E-FU-4	CCCIT_14-A8 ABS			2	1FE	39,994,392	100.1430	40,057,120	40,000,000	39,994,807		415			1.730	1.734	AO	186,456		09/17/2014	04/09/2020
17305E-FQ-3	CCCIT_2014-A4 ABS			2	1FE	39,989,708	99.8430	39,937,320	40,000,000	39,991,509		1,801			1.230	1.239	AO	91,567	229,600	08/01/2014	04/24/2019
15136W-AC-8	CECLO_2013-20A CDO - CF - LOANS		E	2	1FE	39,315,000	99.3500	39,059,453	39,315,000	39,315,000					1.714	1.714	JAJO	123,512	533,495	12/18/2013	01/26/2026
143108-AA-6	CGMS_13-4A CDO - CF - LOANS		E	4	6S	3,133,637	81.0000	3,240,000	4,000,000	2,904,297	74,736	(304,076)	426,363		0.000	12.786	JAJO		663,946	10/18/2013	10/15/2025
161571-GP-3	CHAIT_14-A6 ABS			2	1FE	14,995,313	99.6690	14,950,335	15,000,000	14,950,335		661	45,639		1.260	1.271	MON	8,400	74,025	07/23/2014	07/15/2019
161571-GC-2	CHAIT_2013-A8 ABS			2	1FE	19,995,434	99.9980	19,999,620	20,000,000	19,997,220		1,612			1.010	1.018	MON	8,978	193,584	10/25/2013	07/15/2019
161571-BT-0	CHASE ISSUANCE TRUST ABS			2	1FE	18,421,624	108.4270	17,683,311	16,309,000	17,278,682		(442,082)			5.230	2.362	MON	37,909	852,960	12/12/2013	04/15/2019
161571-FU-3	CHASE ISSUANCE TRUST ABS			2	1FE	14,831,263	99.1030	14,865,375	15,000,000	14,810,875		3,729	344,519		1.300	1.715	MON	8,667	240,500	04/24/2013	02/18/2020
12549J-AA-9	CIFC_2014-1A CDO - CF - LOANS		E	2	1FE	19,967,800	99.5500	19,910,000	20,000,000	19,910,000		4,484	62,284		1.731	1.762	JAJO	70,192	211,119	02/06/2014	04/18/2025
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS		E	4	6S	4,359,761	80.0000	4,000,000	5,000,000	4,000,000		(359,761)	290,239		0.000	11.522	JAJO		754,677	02/06/2014	04/18/2025
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE ABS			2	1FE	4,377,319	105.4000	3,988,325	3,784,000	3,957,299		(141,525)			5.300	1.453	MS	59,051	200,552	12/21/2011	03/15/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS			2	1FE	56,772,104	110.9180	54,069,197	48,747,000	54,098,487		(1,914,336)			5.650	1.515	MS	772,708	2,754,206	09/24/2013	09/20/2019
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS			2	1FE	7,595,101	99.3250	7,652,500	7,704,505	7,623,414		20,383			0.482	1.920	FMAN	4,643	32,044	09/16/2013	05/16/2019
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS		E	2	1FE	8,196,032	99.3240	8,829,313	8,889,405	8,543,870		132,322			0.491	4.942	JAJO	8,846	33,182	04/06/2010	07/18/2018
14041N-CQ-2	COMET_06-A3 ABS			2	1FE	10,824,804	104.6650	9,943,204	9,500,000	9,866,377		(321,052)			5.050	1.581	MON	21,322	479,750	12/14/2011	12/17/2018
14041N-DX-6	COMET_07-A7 ABS			2	1FE	32,192,770	111.2570	31,431,328	28,251,000	29,962,113		(593,728)			5.750	3.404	MON	72,197	1,624,433	02/16/2011	07/15/2020
14041N-ET-4	COMET_14-A5-A ABS			2	1FE	14,995,986	100.0230	15,003,375	15,000,000	14,996,274		288			1.480	1.489	MON	9,867	37,617	10/06/2014	07/15/2020
14041N-EM-9	COMET_2013-A3 ABS			2	1FE	26,348,448	99.6320	26,272,879	26,370,000	26,352,070		3,617			0.960	0.997	MON	11,251	85,984	08/12/2014	09/16/2019
14041N-EP-2	COMET_2014-A2 ABS			2	1FE	30,314,984	99.8780	30,183,162	30,220,000	30,301,613		(13,371)			1.260	1.136	MON	16,923	126,924	08/14/2014	01/15/2020
210795-QC-7	CONTL AIRLINES 2012-2 B ABS	LS		1	2FE	1,603,587	103.5000	1,640,959	1,585,468	1,609,392		(2,833)			5.500	5.249	AO	15,018	84,847	06/07/2013	04/29/2022
126186-AA-3	CPS_11-A ABS			2	1FE	2,026,753	100.3710	2,034,546	2,027,032	2,027,011		114			2.820	2.829	MON	2,541	50,879	04/21/2011	04/16/2018
126195-AA-4	CPS_11-B ABS			2	1FE	6,661,487	101.4950	6,761,874	6,662,279	6,661,992		192			3.680	3.687	MON	10,897	275,475	09/22/2011	09/17/2018
12623N-AA-9	CPS_11-C ABS			2	1FE	5,838,201	101.8680	5,947,557	5,838,494	5,838,368		59			4.210	4.213	MON	10,924	273,609	12/07/2011	03/15/2019

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
126185-AA-5	CPS_12-A ABS			2	1FE	3,369,697	101.2460	3,412,124	3,370,119	3,369,892		81			2.780	2.788	MON	4,164	88,123	03/13/2012	06/17/2019
12624G-AA-3	CPS_2012-B ABS			2	1FE	7,502,295	100.5760	7,546,385	7,503,174	7,502,700		139			2.520	2.526	MON	8,404	207,097	06/12/2012	09/16/2019
13057A-AD-4	CRART_14-4 ABS			2	1FE	30,979,131	99.8610	30,956,941	31,000,000	30,979,183		52	16,064		1.840	1.845	MON	20,598		12/09/2014	06/15/2020
14889D-AA-6	CRMN_2014-1A CDO - CF - LOANS		E	2	1FE	19,964,600	99.1420	19,828,400	20,000,000	19,968,964		4,364			1.781	1.818	JAJO	72,219	164,262	04/02/2014	04/20/2026
126670-QS-0	CWL 2005-17, 1AF2 RMBS			4	6Z*		90.6110								5.363	0.000	MON		258,392	12/15/2005	05/25/2036
254683-BL-8	DCENT_14-A5 ABS			2	1FE	5,987,437	99.7910	5,987,472	6,000,000	5,987,472		35	12,044		1.390	1.393	MON	3,707	13,668	10/08/2014	04/15/2020
254683-BJ-3	DCENT_2014-A3 ABS			2	1FE	25,004,613	99.8290	24,957,350	25,000,000	25,003,905		(708)			1.220	1.213	MON	13,556	169,868	06/24/2014	11/15/2019
247361-ZH-4	DELTA AIR LINES 2010-2A ABS				1FE	3,391,354	107.0000	3,628,748	3,391,354	3,391,354					4.950	4.950	MN	17,720	161,788	11/15/2010	11/23/2020
24736W-AA-8	DELTA AIR LINES 2011-1 ABS				1FE	6,807,857	108.7500	7,403,544	6,807,857	6,807,857					5.300	5.300	AO	76,172	349,954	03/30/2011	10/15/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS				1FE	2,062,934	110.0000	2,192,490	1,993,173	2,029,254		(7,490)			6.200	5.415	JJ	61,445	119,157	08/19/2010	01/02/2020
254683-AC-9	DISCOVER CARD MASTER TRUST ABS			2	1FE	20,869,165	110.9930	20,041,916	18,057,000	19,991,413		(697,230)	12,063		5.650	1.601	MON	45,343	1,020,220	09/24/2013	03/16/2020
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS		E	2	1FE	10,000,000	99.6000	9,960,000	10,000,000	10,000,000					1.668	1.668	JAJO	58,384		07/21/2014	10/15/2026
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS			2	1FE	383,452	101.5630	389,444	383,452	383,452					3.450	3.450	JAJO	3,381	13,082	11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS			3	1FE	494,427	101.2500	500,607	494,427	494,427					3.160	3.160	JAJO	3,993	15,486	11/09/2012	10/01/2025
26924X-AE-5	ETRVM_04-1 ABS			2	3AM	2,222,745	100.2310	2,211,165	2,206,064	2,207,143		8,386	10,896		4.580	4.526	MON	6,736	111,874	09/09/2011	11/07/2031
32058C-AJ-6	FIRST INVESTORS AUTO OWNER TRU ABS			2	2AM	4,499,677	103.3580	4,651,097	4,500,000	4,499,906		74			5.650	5.652	MON	11,300	254,250	02/17/2012	04/16/2018
31679G-AD-1	FITAT_13-1 ABS			2	1FE	12,636,719	100.4510	12,556,413	12,500,000	12,603,545		(33,174)			1.300	0.744	MON	7,222	81,250	07/01/2014	02/18/2020
31679J-AC-7	FITAT_14-1 ABS			2	1FE	27,800,223	99.8610	27,771,288	27,810,000	27,802,971		2,748			0.680	0.704	MON	8,405	68,028	07/28/2014	04/16/2018
31679K-AE-0	FITAT_2014-2 ABS			2	1FE	30,965,525	99.7100	30,910,131	31,000,000	30,968,560		3,035	36,447		1.380	1.423	MON	19,013	218,653	06/25/2014	12/15/2020
34529U-AE-4	FORD CREDIT AUTO OWNER TRUST ABS			2	1FE	9,997,734	101.0430	10,104,300	10,000,000	9,999,273		534			1.880	1.886	MON	8,356	188,000	01/18/2012	08/15/2017
34529U-AF-1	FORD CREDIT AUTO OWNER TRUST ABS			2	1FE	2,999,884	101.7160	3,051,477	3,000,000	2,999,960		27			2.400	2.401	MON	3,200	72,000	01/18/2012	11/15/2017
34530D-AD-1	FORD CREDIT AUTO OWNER TRUST ABS			2	1FE	13,998,740	100.4560	14,063,784	14,000,000	13,999,236		349			1.250	1.253	MON	7,778	175,000	07/23/2013	03/15/2020
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS			2	1FE	3,725,459	100.9740	3,763,286	3,727,000	3,726,958		336			5.010	5.019	MON	8,299	186,723	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS			2	1FE	13,971,186	101.0630	14,123,610	13,975,000	13,974,894		840			5.600	5.606	MON	34,782	782,600	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS			2	1FE	104,793,420	100.6810	105,511,989	104,798,000	104,797,876		988			4.430	4.431	MON	206,336	4,642,553	01/29/2010	02/15/2017
34530L-AE-1	FORDL_14-B ABS			2	1FE	16,997,562	100.1810	17,030,804	17,000,000	16,997,990		428			1.100	1.106	MON	8,311	70,644	07/22/2014	11/15/2017
34530F-AE-4	FORDL_2013-B ABS			2	1FE	9,999,983	100.1480	10,014,770	10,000,000	9,999,991		7			0.960	0.960	MON	4,267	95,733	10/22/2013	10/15/2016
34530H-AD-2	FORDO_2014-A ABS			2	1FE	16,995,842	100.0130	17,002,193	17,000,000	16,996,935		1,093			1.290	1.297	MON	9,747	196,761	01/14/2014	04/15/2019
363206-AA-1	GALE_07-3A CDO - CF - LOANS		E	2	1FE	6,059,530	98.7820	6,092,341	6,167,460	6,096,827		27,868			0.471	1.364	JAJO	5,887	28,295	09/10/2013	04/19/2021
36361Q-AD-1	GALL_2013-2A CDO - CF - LOANS			2	1FE	39,760,000	99.7900	39,916,000	40,000,000	39,804,457		42,080			1.681	1.796	JAJO	145,652	573,636	11/19/2013	01/15/2025
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		E	4	6S	15,210,960	104.0000	15,282,800	14,695,000	14,947,202	48,434	532,772	1,945,453		0.000	39.866	MJSD		2,115,661	08/02/2013	10/27/2020
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS			2	1FE	83,453,953	99.3950	83,576,943	84,086,000	83,522,133		94,170	353,802		1.360	1.622	MON	50,825	745,769	07/15/2014	08/17/2020
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS			2	1FE	37,360,612	98.4320	37,404,122	38,000,000	37,437,389		76,777	28,958		1.350	1.826	MON	22,800	231,750	07/28/2014	03/15/2021
38173U-AA-2	GOCAP_2014-19A CDO - CF - LOANS		E	2	1FE	31,323,600	99.2640	31,268,160	31,500,000	31,344,271		20,671			1.734	1.844	JAJO	100,115	273,847	04/07/2014	04/26/2026
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS			3	3FE	93,060	0.0000		11,200,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS			3	3FE	53,838	0.0000		7,900,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS			13	3FE	262,753	0.0000		10,200,000						0.000	5.105	FMAN			07/25/2006	08/14/2026
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS		E	2	1FE	17,921,088	99.5000	18,209,326	18,300,830	18,050,612		130,401			0.513	1.989	MJSD	3,909	86,940	09/12/2013	06/17/2021
44890V-AD-4	HALST_2014-B ABS			2	1FE	12,497,904	99.9020	12,487,750	12,500,000	12,498,257		353			1.260	1.266	MON	7,000	74,375	06/17/2014	09/17/2018
41283T-AD-0	HARLEY-DAVIDSON MOTORCYCLE TRU ABS			2	1FE	4,843,222	100.1750	4,829,446	4,821,000	4,829,667		(8,142)			0.910	0.746	MON	1,950	43,871	04/02/2013	02/15/2018
43814H-AC-2	HAROT_14-3 ABS			2	1FE	5,149,007	99.6650	5,132,722	5,150,000	5,149,168		161			0.880	0.889	MON	2,014	11,654	08/12/2014	06/15/2018
43814G-AD-2	HAROT_2014-2 ABS			2	1FE	11,998,889	99.5950	11,951,376	12,000,000	11,999,101		212			1.180	1.183	MON	5,113	81,420	05/13/2014	05/18/2020
44890U-AC-8	HART_14-B ABS			2	1FE	16,986,719	99.7310	16,954,287	17,000,000	16,989,070		2,351			0.900	0.937	MON	6,800	51,000	08/12/2014	12/17/2018
44890Q-AD-5	HART_2013-C ABS			2	1FE	27,992,504	100.4310	28,120,568	28,000,000	27,995,145		2,045			1.550	1.558	MON	19,289	434,000	09/11/2013	03/15/2019
44890R-AD-3	HART_2014-A ABS			2	1FE	15,996,522	99.7990	15,967,856	16,000,000	15,997,375		853			1.320	1.326	MON	9,387	181,867	01/28/2014	08/15/2019
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS			4		2,752,515	83.1430	2,288,523	2,752,515	2,288,523	(494,775)				5.860	5.976	MON	9,409	160,616	04/20/2004	02/10/2024
41284A-AD-0	HDMOT_2014-1 ABS			2	1FE	32,475,914	99.8100	32,438,283	32,500,000	32,479,461		3,547			1.100	1.127	MON	15,889	153,465	08/01/2014	09/16/2019
225470-RR-6	HEMT 2005-5, A1F2			2	1FE		96.4410								5.150	0.000	MON		521,789	12/28/2005	04/25/2036
225470-W2-5	HEMT 2006-2, 1A1			2	1FE		47.1290								5.367	0.000	MON		947,905	04/06/2006	07/25/2036
42805R-AV-1	HERTZ_09-2A ABS			2	1FE	19,751,712	100.5590	18,319,372	18,217,500	18,299,042		(432,599)			5.290	2.595	MON	16,062	910,166	12/14/2011	03/25/2016
42805R-AX-7	HERTZ_09-2A ABS			2	3AM	2,726,563	100.5370	2,513,435	2,500,000	2,513,403		(71,304)			5.930	2.701	MON	2,471	242,597	02/21/2012	03/25/2016
42805R-AZ-2	HERTZ_10-1A ABS			2	1FE	10,640,663	102.5970	10,505,923	10,240,000	10,336,811		(90,162)			3.740	2.771	MON	6,383	390,656	09/13/2011	02/25/2017
42805R-BF-5	HERTZ_11-1A ABS			2	1FE	39,997,200	103.5510	41,420,520	40,000,000	39,933,721		5,309			3.290	3.373	MON	21,933	1,315,999	06/10/2011	03/25/2018
42805R-BH-1	HERTZ_11-1A ABS			2	3AM	11,217,525	100.4270	11,047,003	11,000,000	11,013,888		(69,307)			4.170	3.410	MON	7,645	556,142	05/09/2012	03/25/2016
42805R-BJ-7	HERTZ_11-1A ABS			2	2AM	9,988,795	105.7810	10,578,120	10,000,000	9,995,499		6,196			4.960	4.983	MON	8,267	503,500	06/10/2011	03/25/2018
40538C-AC-4	HLA_2014-1A CDO - CF - LOANS		E	2	1FE	39,960,000	99.4600	39,784,000	40,000,000	39,784,000		(2,663)	173,337		1.761	1.786	JAJO	142,816	453,435	02/07/2014	04/18/2026
44890P-AD-7	HYUNDAI AUTO LEASE SECURITIZAT ABS			2	1FE	28,061,397	100.2440	28,068,320	28,000,000	28,044,395		(16,937)			1.170	1.054	MON	14,560	273,000	07/16/2014	08/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST ABS			2	1FE	15,146,110	101.1290	15,169,335	15,000,000	15,015,596		(41,192)			3.000	2.719	MON	20,000	450,000	09/23/2011	06/15/2017
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST ABS			2	1FE	19,336,962	101.5880	19,647,197	19,340,000	19,339,531		737			2.860	2.864	MON	24,583	553,124	05/11/2011	03/15/2017
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS			2	1FE	41,986,606	100.0720	42,030,072	42,000,000	41,992,517		3,939			1.010	1.020	MON	18,853	400,634	06/19/2013	02/15/2019
44987E-AA-2	INGIM_2013-3A CDO - CF - LOANS		E	2	1FE	20,000,000	99.6500	19,930,000	20,000,000	20,000,000					1.681	1.681	JAJO	68,164	295,014	11/26/2013	01/18/2026
493268-BY-1	KSLT_04-A ABS			2	1FE	11,376,764	95.7420	11,688,603	12,208,463	11,742,471		135,042			0.534	3.262	JAJO	11,943	62,763	02/13/2012	10/28/2041
493268-BZ-8	KSLT_04-A ABS			2	1FE	4,725,000	96.0450	6,723,178	7,000,000	5,559,359		308,394			0.764	6.809	JAJO	9,800	54,139	02/17/2012	01/27/2042
493268-CJ-3	KSLT_05-A ABS			2	1FE	18,141,098	98.1390	20,822,691	21,217,658	19,612,095		409,839			0.595	3.858	MJSD	1,051	127,317	05/23/2012	06/28/2038
49327H-AF-2	KSLT_06-A ABS			2	1FE	1,551,383	99.3070	1,750,712	1,762,936	1,694,355		33,778			0.445	5.747	MJSD	65	8,144	01/13/2012	06/27/2029
49327H-AG-0	KSLT_06-A ABS			2	1FE	4,620,000	96.4080	6,748,539	7,000,000	5,579,075		379,088			0.565	7.593	MJSD	329	39,042	02/07/2012	09/27/2035
493268-AU-0	KSLT_99-B ABS			2	1FE	13,248,438	92.3170	15,784,326	17,098,000	14,857,970		641,136			0.953	5.146	FMAN	16,744	165,321	03/30/2012	11/25/2036
50184N-AB-8	LCM LTD PART_15A CDO - CF - LOANS		E	2	1FE	40,000,000	99.4500	39,780,000	40,000,000	40,000,000					1.733	1.733	FMAN	71,239	525,473	01/28/2014	08/26/2024
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		E	4	6S	4,061,250	71.0000	3,195,000	4,500,000	3,195,000		(320,586)	545,664		0.000	9.885	FMAN		650,824	01/28/2014	08/26/2024
55818M-AC-1	MADISON PK 14-1 CDO - CF - LOANS		E	2	1FE	24,850,000	99.2800	24,820,000	25,000,000	24,820,000		21,643	51,643		1.681	1.803	JAJO	85,205	272,615	02/03/2014	01/21/2025
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8				1FE	8,000,000	103.8200	8,305,621	8,000,000	8,000,000					3.360	3.360	JD	14,187	268,800	09/12/2011	12/10/2019
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	19,993,600	102.9830	20,596,580	20,000,000	19,998,259		1,307			3.125	3.132	AO	133,681	625,000	04/07/2011	04/14/2016
57629W-BQ-2	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	24,891,250	101.4090	25,352,225	25,000,000	24,949,431		21,623			2.000	2.092	AO	119,444	500,000	03/29/2012	04/05/2017
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	14,772,768	100.9430	14,939,549	14,800,000	14,780,179		5,263			2.100	2.139	FA	128,637	310,800	07/26/2013	08/02/2018
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II ABS				1FE	49,946,000	100.6210	50,310,500	50,000,000	49,953,477		7,477			2.350	2.373	AO	267,639	587,500	04/02/2014	04/09/2019
587729-AD-6	MBART_14-1 ABS			2	1FE	13,997,544	99.3000	13,902,028	14,000,000	13,997,888		344			1.310	1.315	MON	8,151	79,473	07/01/2014	11/16/2020
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS			2	1FE	19,996,704	100.2390	20,047,840	20,000,000	19,998,165		1,028			1.130	1.135	MON	10,044	226,000	07/23/2013	11/15/2019
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS			3	1AM	5,228	0.0000		2,600,000						0.274	0.000	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS			3	1AM	17,912	0.0000		6,100,000						0.274	0.000	FMAN			01/10/2011	05/22/2027
62405C-AA-2	MHAWK_2014-3A CDO - CF - LOANS		E	2	1FE	20,886,600	99.5000	20,895,000	21,000,000	20,895,000		15,214	6,814		1.731	1.837	JAJO	73,701	197,588	03/04/2014	04/18/2025
59020U-6G-5	MLMI 2006-RM1W A2D			3	6Z*		40.4690								5.510	0.000	MON		74,320	01/11/2007	02/25/2037
55313Y-AD-3	MMCA_12-A ABS			2	1FE	1,402,724	100.4720	1,391,085	1,384,552	1,389,083		(7,213)			1.570	0.859	MON	966	20,698	04/24/2013	08/15/2017
55292L-AD-6	MTBAT_2013-1 ABS			2	1FE	42,161,453	100.8900	42,373,926	42,000,000	42,094,404		(58,223)			1.570	1.430	MON	29,307	659,399	10/24/2013	08/15/2018
57165L-AA-2	MVCOT_10-1A ABS			2	1FE	9,618,843	103.4420	9,808,537	9,482,189	9,590,203		(30,919)			3.540	3.038	MON	10,257	350,242	02/14/2012	10/20/2032
65490B-AE-5	NALT_14-B ABS			2	1FE	17,298,467	99.9290	17,287,752	17,300,000	17,298,583		116			1.290	1.293	MON	9,919	37,195	10/08/2014	03/16/2020
65477N-AE-6	NALT_2014-A ABS			2	1FE	19,997,412	99.8430	19,968,560	20,000,000	19,997,982		570			1.040	1.045	MON	9,244	102,267	06/10/2014	10/15/2019
65477M-AD-0	NAROT_2013-C_A4 ABS			2	1FE	20,486,045	99.6140	20,495,663	20,575,000	20,491,070		5,012	130,471		1.300	1.445	MON	11,888	245,583	05/19/2014	06/15/2020
637432-KT-1	NATIONAL RURAL UTIL COOP ABS				1FE	2,781,058	111.3650	3,340,941	3,000,000	2,913,594		24,569			5.450	6.496	FA	68,125	163,500	01/15/2008	02/01/2018
637432-MN-2	NATIONAL RURAL UTIL COOP ABS				1FE	9,980,500	102.7890	10,278,850	10,000,000	9,995,204		3,979			3.050	3.109	MS	101,667	305,000	02/14/2011	03/01/2016
637432-MX-0	NATIONAL RURAL UTILITIES COOP ABS			1	1FE	10,995,270	100.0530	11,005,830	11,000,000	10,996,106		836			2.150	2.163	FA	98,542	120,221	01/21/2014	02/01/2019
63543V-AC-7	NCSLT_06-3 ABS			2	2AM	12,730,993	98.8360	15,251,899	15,431,507	14,519,907		289,096			0.320	4.655	MON	822	50,330	03/08/2012	10/25/2027
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS		E	4	6S	275,065	83.0000	276,667	333,334	252,925		(22,140)	8,269		0.000	23.153	JAJO		50,564	02/11/2014	04/15/2026
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS		E	4	6S	3,472,011	78.0000	3,900,000	5,000,000	3,459,408		(12,604)	769,655		0.000	13.483	JAJO		382,857	02/11/2014	04/15/2026
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS		E	4	6S	8,407,900	80.0000	8,000,000	10,000,000	8,000,000	(547,779)	139,879			0.000	8.357	FMAN		199,009	06/19/2014	08/04/2025
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS		E	4	6S	480,948	83.0000	480,527	578,948	474,009		(6,939)	11,158		0.000	24.427	FMAN		44,568	06/19/2014	08/04/2025
BA50A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS		E	4	6FE	365,457	6.5000	292,500	4,500,000	292,500	(41,157)	(31,800)			0.000	10.453	MJSD		37,558	10/30/2014	06/02/2025
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS			2	1FE	6,980,313	100.1050	7,007,336	7,000,000	6,993,077		7,834			0.740	0.860	MON	2,302	51,800	06/11/2013	10/15/2018
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS			2	1FE	5,597,398	102.9260	5,761,514	5,597,719	5,597,488		72			3.450	3.452	MON	11,265	203,781	02/29/2012	03/10/2027
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS			2	2AM	3,497,902	104.4470	3,654,170	3,498,575	3,498,088		150			4.870	4.877	MON	9,939	179,785	02/29/2012	03/10/2027
67108L-AA-1	OZLM_2014-6A CDO - CF - LOANS		E	2	1FE	19,980,000	99.7300	19,946,000	20,000,000	19,946,000		2,534	36,534		1.778	1.798	JAJO	75,075	182,098	03/07/2014	04/17/2026
67108K-AA-3	OZLME_2013-5A CDO - CF - LOANS		E	2	1FE	39,980,000	98.6100	39,444,000	40,000,000	39,983,616		3,488			1.728	1.738	JAJO	145,928	590,766	11/25/2013	01/19/2026
73328X-AD-1	PILOT_13-1 ABS			2	1FE	12,975,488	100.1170	12,960,081	12,945,000	12,966,908		(8,580)			0.880	0.719	MON	2,848	47,465	07/29/2014	10/22/2019
73329A-AD-0	PILOT_14-1 ABS			2	1FE	22,998,473	99.7190	22,935,301	23,000,000	22,998,632		159			1.260	1.263	MON	8,855	70,840	09/17/2014	09/21/2020
74039G-20-3	PPTT 2006-B BAC CLASS B ABS			13	1AM	4,719	0.0000		3,114,775						0.178	0.000	FMAN			07/03/2007	11/15/2026
75156M-AF-2	RAMP 2006-RZ3, M3			2	1FE		99.3460								0.600	0.000	MON		146,291	10/11/2006	08/25/2036
75156M-AG-0	RAMP 2006-RZ3, M4			2	1FE		98.6660								0.670	0.000	MON		104,494	10/11/2006	08/25/2036
75157E-AF-9	RAMPART 07-1A CDO - CF - LOANS		E	4	6S	4,037,500	37.5000	1,875,000	5,000,000	1,875,000	(997,350)	(652,650)			0.000	12.237	JAJO		1,004,191	04/26/2013	10/25/2021
760106-AY-0	RCFC_11-1A ABS			2	1FE	4,999,548	100.1610	5,008,065	5,000,000	4,999,985		121			2.510	2.513	MON	2,092	111,562	07/21/2011	02/25/2016
760106-AZ-7	RCFC_11-1A ABS			2	1FE	1,666,369	100.3250	1,672,082	1,666,667	1,666,656		81			4.380	4.386	MON	1,217	100,958	07/21/2011	02/25/2016
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS			4	6Z*		54.1380								5.700	0.000	MON		752,356	12/18/2006	12/25/2036
78403D-AD-2	SBA TOWER TRUST ABS			1	1FE	30,000,000	99.0840	29,725,080	30,000,000	30,000,000					2.240	2.240	MON	29,867	670,133	04/04/2013	04/15/2043
86909V-AD-4	SBART_2014-1 - ABS			2	1FE	16,999,181	99.9500	16,991,500	17,000,000	16,999,293		113			1.430	1.432	MON	10,804	81,709	08/06/2014	08/15/2019
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS			2	1FE	4,628,772	101.9830	4,721,474	4,629,682	4,628,862		298			3.370	3.379	MON	4,767	168,177	11/04/2011	07/20/2028
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS			2	2AM	2,057,565	102.6210	2,111,561	2,057,636	2,057,572		23			4.360	4.362	MON	2,741	96,703	11/04/2011	07/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS			2	1FE	6,102,022	101.4120	6,189,455	6,103,307	6,101,748		393			2.840	2.851	MON	5,296	186,581	03/14/2012	11/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS			2	2AM	2,440,816	101.6310	2,481,138	2,441,323	2,440,707		155			3.580	3.591	MON	2,671	94,079	03/14/2012	11/20/2028
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS			4	2AM	1,350,262	102.7230	1,387,399	1,350,621	1,350,229		138			4.230	4.244	MON	1,746	62,455	03/16/2011	04/20/2026
78443C-AB-0	SLM STUDENT LOAN TRUST ABS			2	1FE	6,784,344	98.5280	7,370,856	7,481,014	6,906,659		48,982			0.791	3.066	MJSD	2,793	57,317	06/12/2012	12/16/2030
78443C-BM-5	SLM STUDENT LOAN TRUST ABS			2	1FE	1,927,069	99.2970	1,980,351	1,994,379	1,962,799		13,032			0.441	1.725	MJSD	415	9,028	02/21/2012	06/15/2021
78443C-CJ-1	SLM STUDENT LOAN TRUST ABS			2	1FE	28,223,276	99.1400	31,359,548	31,631,515	30,447,857		653,437			0.431	2.551	MJSD	6,432	136,000	02/07/2012	12/15/2023
78443D-AB-8	SLM STUDENT LOAN TRUST ABS			2	1FE	4,067,484	99.0970	4,345,836	4,385,428	4,240,445		49,816			0.361	2.475	MJSD	747	14,691	02/17/2012	09/15/2025
78443J-AD-1	SLM STUDENT LOAN TRUST ABS			2	1FE	15,453,757	98.6180	17,367,769	17,611,120	16,787,491		367,144			0.411	3.076	MJSD	3,415	69,864	04/25/2012	03/15/2023
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS			4	6S	3,747,947	81.0000	3,645,000	4,500,000	3,600,981		(146,966)	279,553		0.000	10.391	FMAN		385,839	04/30/2014	05/15/2026
86909V-AC-6	SQART_14-1 ABS			2	1FE	4,991,477	99.9200	4,996,000	5,000,000	4,992,870		1,393	4,617		1.000	1.111	MON	2,222	12,500	09/23/2014	02/15/2018
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		E	4	6S	916,703	68.0000	680,000	1,000,000	680,000	2,081	(246,284)	45,797		0.000	16.317	JAJO		345,050	11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		E	4	6S	6,658,664	68.0000	4,940,200	7,265,000	4,940,200	11,391	(1,784,342)	333,899		0.000	16.233	JAJO		2,506,789	11/18/2013	04/17/2021
864662-AB-7	SUDSM_2013-1A CDO - CF - LOANS		E	2	1FE	35,000,000	98.9400	34,629,000	35,000,000	35,000,000					1.678	1.678	JAJO	123,993	523,785	11/14/2013	01/20/2026
78488A-AB-0	SVO VOI MORTGAGE CORP ABS			2	2AM	4,466,548	103.7150	4,669,889	4,502,604	4,500,527		40,380			4.820	4.843	MON	18,085	226,525	11/10/2011	11/22/2027
872267-AC-3	TCFAT_14-1 ABS			2	1FE	26,389,554	99.8570	26,352,183	26,390,000	26,389,645		91			1.000	1.001	MON	11,729	88,160	07/16/2014	09/17/2018
872267-AD-1	TCFAT_14-1 ABS			2	1FE	29,766,979	99.8970	29,819,284	29,850,000	29,772,817		5,838	78,690		1.560	1.654	MON	20,696	184,971	07/16/2014	01/15/2020
872377-AJ-5	TCWGP IIIB2 CDO - CF - PROJ FIN		E	2	1AM	7,000,000	95.2500	6,667,500	7,000,000	6,667,500	315,000				5.793	5.793	MJSD	33,793	405,510	06/15/2005	09/01/2017
89978Y-AA-4	TGCLO_2014-1A CDO - CF - LOANS		E	2	1	39,752,000	99.7700	39,908,000	40,000,000	39,782,727		30,727			1.734	1.856	JAJO	127,131	384,607	02/28/2014	04/25/2026
90931Q-AA-5	UNITED AIRLINES INC ABS			2	3FE	5,075,000	100.7500	5,037,500	5,000,000	5,037,500	(35,297)	(2,203)			5.375	5.001	FA	101,528		11/04/2014	02/15/2023
90346W-AB-9	US AIRWAYS INC ABS				3FE	1,041,325	101.7500	1,059,548	1,041,325	1,041,325	15,620				5.375	5.375	MN	7,152	55,971	04/10/2013	05/15/2023
90346W-AB-9	US AIRWAYS INC ABS	LS			3FE	1,209,000	101.7500	1,230,158	1,209,000	1,209,000	18,135				5.375	5.375	MN	8,303	64,984	04/10/2013	05/15/2023
92867N-AE-8	VOLKSWAGEN AUTO LEASE TRUST ABS			2	1FE	32,994,073	100.4280	33,141,240	33,000,000	32,997,856		2,552			1.070	1.078	MON	10,789	339,724	07/17/2013	11/20/2017
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1FE		110.4820								5.660	0.000	JJ		188,865	05/31/2006	01/15/2019
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS		E	2	1FE	35,678,098	95.0000	35,045,209	36,889,694	35,979,420		201,217			0.473	1.986	FMAN	23,275	175,060	11/07/2013	11/14/2022
960320-AA-0	WESTR_12-1 ABS			2	1FE	2,474,701	100.3090	2,482,348	2,474,701	2,474,701					4.500	4.500	MON	9,280	144,668	04/11/2012	09/20/2025
960320-AC-6	WESTR_12-1 ABS			2	2AM	1,857,997	100.2810	1,863,218	1,857,997	1,857,997					5.500	5.500	MON	8,516	132,716	04/11/2012	09/20/2025
88432C-AA-4	WINDR_2014-1 CDO - CF - LOANS		E	2	1FE	19,956,000	99.5000	19,900,000	20,000,000	19,960,923		4,923			1.751	1.794	JAJO	71,003	166,586	04/01/2014	04/20/2026
98158L-AC-1	WOART_2014-A ABS			2	1FE	25,408,246	99.8230	25,404,852	25,450,000	25,415,460		7,213			0.940	1.017	MON	10,632	79,743	08/12/2014	04/15/2019
98160N-AD-1	WOART_2013-B ABS			2	1FE	14,941,061	99.7170	14,957,550	15,000,000	14,942,595		1,848	76,874		1.320	1.467	MON	8,800	198,000	12/02/2013	01/15/2020
98158L-AD-9	WOART_2014-A ABS			2	1FE	13,586,946	99.4040	13,508,963	13,590,000	13,537,862		3,480	52,564		1.530	1.627	MON	9,241	133,997	04/15/2014	06/15/2020
98161D-AD-2	WOLS_14-A ABS			2	1FE	13,999,042	100.2130	14,029,778	14,000,000	13,999,154		111			1.160	1.163	MON	7,218	39,698	09/10/2014	09/15/2017
98161D-AE-0	WOLS_14-A ABS			2	1FE	16,497,542	100.0830	16,513,613	16,500,000	16,497,808		267			1.370	1.376	MON	10,047	55,257	09/10/2014	01/15/2020
98160L-AE-3	WOLS_2013-A ABS			2	1FE	23,167,676	100.6290	23,315,716	23,170,000	23,168,772		861			1.400	1.404	MON	14,417	324,380	09/11/2013	02/15/2019
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT ABS			2	1FE	16,999,590	103.9630	17,673,710	17,000,000	16,999,741		57			3.140	3.140	MON	23,724	533,800	04/05/2012	01/17/2023
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR ABS			2	1FE	22,478,063	99.8940	22,426,136	22,450,000	22,471,834		(6,229)			0.810	0.743	MON	8,082	75,769	07/28/2014	01/15/2019
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS			2	1FE	17,048,944	99.6770	16,951,037	17,006,000	17,040,303		(8,642)			0.870	0.764	MON	6,576	68,806	07/28/2014	07/15/2019
98886Y-AA-6	ZAIS2_2014-2A CDO - CF - LOANS		E	2	1FE	17,409,000	98.7000	17,272,500	17,500,000	17,412,198		3,198			1.734	1.830	JAJO	79,216		09/08/2014	07/27/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,426,017,592	XXX	3,442,848,414	3,515,164,309	3,418,840,318	(1,630,962)	(3,992,724)	8,621,190		XXX	XXX	XXX	6,640,643	68,762,962	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						21,396,434,047	XXX	21,494,087,930	21,438,838,929	21,182,550,884	(60,631,729)	10,246,255	12,828,659		XXX	XXX	XXX	136,981,361	499,266,725	XXX	XXX
025816-BJ-7	AMERICAN EXPRESS COMPANY			1	2AM	15,000,000	101.5590	15,233,880	15,000,000	15,000,000					5.200	5.200	MN	110,500		11/05/2014	12/31/2049
060505-EG-5	BANK OF AMERICA CORP			1	1AM	4,821,360	96.4380	4,821,875	5,000,000	4,821,875		515	178,640		5.125	5.330	JD	9,965	128,125	06/12/2014	12/31/2049
172967-HZ-7	CITIGROUP INC			1	3AM	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					5.800	5.800	MN	24,972		10/22/2014	12/31/2049
251525-AN-1	DEUTSCHE BANK AG		F	13	1AM	4,800,023	96.0000	4,800,000	5,000,000	4,800,000		(23)	203,227		7.500	7.491	APR	42,123		11/18/2014	12/31/2049
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS			4	1AM	3,237,482	24.8720	3,246,342	13,052,300	3,237,687		205	7,615		2.038	8.230	MJSD	739	120,598	11/19/2014	06/30/2033
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						30,358,866	XXX	30,602,097	40,552,300	30,359,562		697	389,481		XXX	XXX	XXX	188,300	248,723	XXX	XXX
4899999. Total - Hybrid Securities						30,358,866	XXX	30,602,097	40,552,300	30,359,562		697	389,481		XXX	XXX	XXX	188,300	248,723	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						22,353,681,743	XXX	22,368,483,618	21,850,290,092	22,051,779,426	(63,649,548)	(40,753,379)	5,479,496	(369,641)	XXX	XXX	XXX	178,287,417	536,064,077	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						481,267,264	XXX	515,729,131	611,151,193	452,152,560	3,103,332	(2,783,166)	2,210,938		XXX	XXX	XXX	2,084,007	33,087,527	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						26,427,450	XXX	27,091,940	26,320,552	26,453,019	18,917	66,693			XXX	XXX	XXX	86,556	883,731	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
8099999. Total - Other Loan-Backed and Structured Securities						3,537,369,607	XXX	3,557,621,262	3,637,114,209	3,530,300,855	(1,630,962)	(3,977,276)	9,026,774		XXX	XXX	XXX	7,387,916	71,285,207	XXX	XXX
8399999 - Total Bonds						26,398,746,063	XXX	26,468,925,951	26,124,876,046	26,060,685,859	(62,158,261)	(47,447,128)	16,717,208	(369,641)	XXX	XXX	XXX	187,845,897	641,320,542	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
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE			566,000.000	25.00	0.000		20.160	11,410,560			552,651							P3LFE	06/13/2014
060505-81-5	BANK OF AMERICA			25,838.000	1.00	0.000		20.360	526,062			26,197							P3LFE	11/19/2013
23385H-20-8	DAIRY FARMERS OF AMERICA			150,000.000	100.00	91.690	13,753,125	106.688	16,003,125	13,753,125		1,181,250		(2,090,625)			(2,090,625)		P3LFE	06/04/2007
373334-11-9	GEORGIA POWER COMPANY			50,000.000	100.00	106.190	5,309,375	106.188	5,309,375	5,000,000	81,250	325,000		289,375			289,375		P2LFE	10/03/2007
38143Y-66-5	GOLDMAN SACHS SERIES A			54,743.000	1.00	0.000		18.940	1,036,832			51,750							P3LFE	02/07/2014
38144G-80-4	GOLDMAN SACHS SERIES D			71,554.000	1.00	0.000		19.670	1,407,467			69,129							P3LFE	08/13/2014
38144X-60-9	GOLDMAN SACHS SERIES C			22,825.000	1.00	0.000		20.020	456,957			23,015							P3LFE	02/07/2014
50225*-12-0	LIGHT TOWER RENTALS INC. - LTR INVESTCO			4,472,549.000	1.00	4.140	18,499,983	4.136	18,499,983	18,500,000				(17)			(17)		P5UZ	08/28/2014
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	82.880	16,575,000	91.250	18,250,000	16,575,000		1,250,000							P3LFE	09/22/1998
842400-75-6	SOUTHERN CAL ED			40,625.000	100.00	100.470	4,081,545	100.469	4,081,545	4,081,545	45,805	200,383				16,502	(16,502)		P2LFE	08/30/2007
902973-15-5	US BANCORP SERIES H			194,063.000	1.00	22.160	4,300,436	22.160	4,300,436		43,394	164,784		1,169,371			1,169,371		P2LFE	02/07/2014
151327-20-2	CENTAUR FUNDING		F	7,500.000	1,000.00	1,022.710	7,670,321	1,251.250	9,384,375	7,842,734	94,583	681,000			(24,081)		(24,081)		RP2LFE	09/22/2004
40428H-80-5	HSBC USA INC		R	308,624.000	25.00	22.600	6,974,902	22.600	6,974,902	6,723,631	69,761			251,271			251,271		P2LFE	10/14/2014
D3207M-11-0	HENKEL VORZUG		D	14,653.000	1.00	108.200	1,585,498	108.203	1,585,498	1,509,027				171,131		24,552	146,579	(94,660)	P2UZ	09/24/2014
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	9,913.000	0.10	79.290	786,031	81.267	805,601	835,899				(2,959)		22,328	(25,288)	(46,909)	P3UZ	09/24/2014
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	0.000	0.10	0.000		74.019				122							P3UZ	12/23/2009
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV		D	7,142.000	1.00	223.440	1,595,782	223.436	1,595,782	1,555,217				135,816		38,759	97,057	(95,251)	P2UZ	09/24/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							81,131,999	XXX	101,628,501	76,376,178	334,794	4,525,280		(76,637)	(24,081)	102,141	(202,858)	(236,820)	XXX	XXX
8999999 - Total Preferred Stocks							81,131,999	XXX	101,628,501	76,376,178	334,794	4,525,280		(76,637)	(24,081)	102,141	(202,858)	(236,820)	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
88579Y-10-1	3M COMPANY			49,992.000	8,214,685	164.320	8,214,685	7,983,123		184,135		1,324,234		1,324,234		L	12/04/2014
H0010V-10-1	ABB LTD-REG CMN STK		D	111,788.000	2,378,301	21.275	2,378,301	2,501,536				8,200	66,355	(58,155)	(131,435)	U	09/24/2014
002824-10-0	ABBOTT LABS			141,771.000	6,382,530	45.020	6,382,530	5,859,224		133,256		955,445	621	954,823		L	12/04/2014
00287Y-10-9	ABBVIE INC			61,762.000	4,041,705	65.440	4,041,705	3,612,649		25,940		429,056	24,379	404,677		L	09/22/2014
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES			66,802.000	1,131,626	16.940	1,131,626	1,131,626					96,082	(96,082)		L	11/11/2014
G1151C-10-1	ACCENTURE PLC			93,424.000	8,343,697	89.310	8,343,697	8,877,739		79,929		744,952	23,633	721,319		L	12/04/2014
H0023R-10-5	ACE LIMITED			47,827.000	5,494,366	114.880	5,494,366	4,891,801	31,088	39,179		434,344	669	433,675		L	12/04/2014
E0060D-14-5	ACERINOX		D	0.000		16.082				108						U	12/15/2010
G0083B-10-8	ACTAVIS PLC		E	20,397.000	5,250,392	257.410	5,250,392	4,327,283				810,079		810,079		L	09/22/2014
D0066B-18-5	ADIDAS SALOMON AG		D	19,337.000	1,348,239	69.723	1,348,239	1,457,391				(28,678)	58,775	(87,453)	(80,474)	U	09/24/2014
00724F-10-1	ADOBE SYS INC			22,910.000	1,665,557	72.700	1,665,557	1,519,680				145,877		145,877		L	09/22/2014
00751Y-10-6	ADVANCED AUTO PARTS INC.			41,603.000	6,626,526	159.280	6,626,526	4,014,586	2,496	7,760		1,780,755		1,780,755		L	09/22/2014
N00927-29-8	AEGON		D	118,356.000	896,395	7.574	896,395	968,793				(18,890)	38,984	(57,874)	(53,507)	U	09/24/2014
00817Y-10-8	AETNA INC.			13,541.000	1,202,847	88.830	1,202,847	2,606,613		9,305		238,866		238,866		L	04/15/2014
001055-10-2	AFLAC INC.			18,682.000	1,141,283	61.090	1,141,283	1,089,658		7,286		51,625	771	50,854		L	09/22/2014
00846U-10-1	AGILENT TECHNOLOGIES INC			22,156.000	907,067	40.940	907,067	1,743,485		14,153		(810)	4,766	(5,576)		L	01/27/2014
S22135-38-8	AGRIUM INC COM		C	14,081.000	1,337,285	94.971	1,337,285	1,297,773		7,870		101,498	23,331	78,167	(61,986)	U	09/24/2014
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		D	508,400.000	2,828,870	5.564	2,828,870	2,704,342				125,768	40,721	85,048	(1,241)	U	09/23/2014
009158-10-6	AIR PRODUCTS & CHEM			39,704.000	5,726,508	144.230	5,726,508	5,195,648	30,572	113,378		1,227,280	975	1,226,305		L	12/04/2014
J00882-12-6	AJINOMOTO		D	88,000.000	1,646,308	18.708	1,646,308	1,457,981		6,228		356,294		356,294	(167,967)	U	09/24/2014
N01803-10-0	AKZO N.V.		D	17,454.000	1,217,583	69.760	1,217,583	1,234,893		6,113		55,363	20,865	34,499	(72,673)	U	09/24/2014
013817-10-1	ALCOA INC COM			73,242.000	1,156,491	15.790	1,156,491	1,165,318		2,197		(8,826)	4,753	(13,579)		L	09/22/2014
015351-10-9	ALEXION PHARMACEUTICAL INC			8,268.000	1,529,828	185.030	1,529,828	1,315,252				214,576		214,576		L	09/22/2014
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		C	31,199.000	1,311,530	42.038	1,311,530	998,137		1,028		374,724	432	374,291	(61,331)	U	09/24/2014
018490-10-2	ALLERGAN I NC COM			12,649.000	2,689,051	212.590	2,689,051	2,115,304		632		573,747		573,747		L	09/22/2014
D03080-11-2	ALLIANZ SE-REG COM STK		D	15,420.000	2,562,816	166.201	2,562,816	2,654,248				61,582	82,967	(21,385)	(153,014)	U	09/22/2014
02005N-10-0	ALLY FINANCIAL INC			141,332.000	3,338,262	23.620	3,338,262	2,897,389				440,873		440,873		L	12/17/2014
021441-10-0	ALTERA CORP			20,911.000	772,452	36.940	772,452	859,571		10,167		60,029		60,029		L	11/11/2014
E04908-11-2	AMADEUS IT HOLDING CMN STK		D	40,114.000	1,605,948	40.035	1,605,948	1,458,320				243,481		243,481	(95,852)	U	09/24/2014
023135-10-6	AMAZON COM INC			14,921.000	4,630,732	310.350	4,630,732	4,764,272				(133,540)	71,899	(205,438)		L	09/22/2014
Q03080-10-0	AMCOR LTD ORD		D	123,645.000	1,374,092	11.113	1,374,092	1,225,907				259,423	27	259,397	(111,239)	U	09/23/2014
02376R-10-2	AMERICAN AIRLINES GROUP INC			67,482.000	3,619,060	53.630	3,619,060	2,394,261		13,496		1,224,798	264,264	960,534		L	07/08/2014
025537-10-1	AMERICAN ELEC PWR INC			102,009.000	6,193,986	60.720	6,193,986	6,315,727		214,479		1,253,852		1,253,852		L	12/04/2014
025816-10-9	AMERICAN EXPRESS CO			33,418.000	3,109,211	93.040	3,109,211	2,973,153		8,615		136,057	25,021	111,036		L	11/11/2014
026874-78-4	AMERICAN INTL GROUP INC			45,636.000	2,556,072	56.010	2,556,072	2,499,690		5,705		56,382	18,541	37,841		L	09/22/2014
03027X-10-0	AMERICAN TOWER CORP			21,485.000	2,123,792	98.850	2,123,792	1,584,112	8,164	54,294		407,284		407,284		L	05/30/2014
03076C-10-6	AMERIPRISE FINL INC			68,784.000	9,096,684	132.250	9,096,684	8,044,236		101,844		1,268,937	27,506	1,241,430		L	12/04/2014
03073E-10-5	AMERISOURCEBERGEN CORP			94,983.000	8,563,667	90.160	8,563,667	8,540,720		37,763		1,375,659	10,481	1,365,178		L	12/04/2014
031162-10-0	AMGEN INC			56,408.000	8,985,230	159.290	8,985,230	7,314,108		85,803		1,881,298		1,881,298		L	08/26/2014
Q0344G-10-1	AMP LTD		D	215,474.000	969,833	4.501	969,833	1,030,716				17,630	32,783	(15,153)	(78,513)	U	09/23/2014
032095-10-1	AMPHENOL CORP.			25,628.000	1,379,043	53.810	1,379,043	1,311,839	3,204			67,204	25,713	41,491		L	09/22/2014
032511-10-7	ANADARKO PETE CORP			115,848.000	9,557,460	82.500	9,557,460	9,647,209		31,615		(89,749)	1,507,524	(1,597,273)		L	12/17/2014
032654-10-5	ANALOG DEVICES INC			43,577.000	2,419,395	55.520	2,419,395	3,424,280		48,470		200,840	70,272	130,569		L	09/22/2014
G03764-13-4	ANGLO AMERICAN PLC CMN STK		D	70,897.000	1,327,115	18.719	1,327,115	1,540,065				(150,254)	114,666	(264,920)	(62,696)	U	09/24/2014
03662Q-10-5	ANSYS INC			1,618.000	132,676	82.000	132,676	128,819				3,857		3,857		L	11/11/2014
036752-10-3	ANTHEM INC			13,590.000	1,707,855	125.670	1,707,855	1,548,025				159,831		159,831		L	12/03/2014
Q09504-13-7	ANZ NATIONAL BANK		D	97,367.000	2,556,942	26.261	2,556,942	2,640,735		76,002		123,204	45,118	78,086	(206,996)	U	09/23/2014
G0408V-10-2	AON PLC			14,905.000	1,413,441	94.830	1,413,441	1,288,798		3,726		124,643		124,643		L	09/22/2014
K0514G-10-1	AP MOLLER MAERSK B		D	654.000	1,314,642	2,010.156	1,314,642	1,568,836				(175,253)	136,090	(311,343)	(78,941)	U	09/24/2014
037411-10-5	APACHE CORP			17,485.000	1,095,785	62.670	1,095,785	1,463,557		4,371		(367,773)	198,044	(565,816)		L	09/22/2014
037833-10-0	APPLE INC.			436,321.000	48,161,112	110.380	48,161,112	43,727,660		285,580		6,415,837	208,183	6,207,654		L	12/18/2014
038222-10-5	APPLIED MATERIALS INC			71,465.000	1,780,908	24.920	1,780,908	1,571,375		7,147		209,533	14,547	194,985		L	09/22/2014
L0302D-12-9	ARCELORMITTAL COMMON STOCK		D	87,183.000	958,748	10.997	958,748	1,159,389				(143,412)	108,032	(251,444)	(57,229)	U	09/24/2014
039483-10-2	ARCHER DANIELS MIDLAND CO			35,863.000	1,864,876	52.000	1,864,876	1,844,045		8,607		20,831	6,163	14,668		L	09/22/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G0483X-12-2	ARM HOLDINGS PLC		D	83,424.000	1,294,292	15.515	1,294,292	1,258,630				96,805	17,951	78,854	(61,143)	U	09/24/2014
N07059-20-2	ASML HOLDING N.V.		D	17,266.000	1,869,903	108.300	1,869,903	1,726,014				255,504	3,785	251,719	(111,614)	U	09/24/2014
W0817X-10-5	ASSA ABLOY B		D	24,871.000	1,317,854	52.988	1,317,854	1,292,357				149,182	3,784	145,397	(123,684)	U	09/24/2014
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		D	97,201.000	1,999,512	20.571	1,999,512	2,029,784				89,080	16,301	72,779	(119,352)	U	09/24/2014
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		D	25,442.000	1,250,817	49.163	1,250,817	1,114,436	10,779			195,476	5,244	190,232	(59,095)	U	09/24/2014
J96216-12-2	ASTELLAS PHARMA INC		D	127,400.000	1,792,068	14.066	1,792,068	1,840,104		12,766		134,803	25,865	108,938	(182,839)	U	09/24/2014
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		D	50,714.000	3,602,320	71.032	3,602,320	6,696,133		57,002		438,168	191,447	246,722	(3,513,092)	U	08/06/2014
00206R-10-2	AT&T INC			287,907.000	9,670,796	33.590	9,670,796	11,106,358		519,536		(364,417)	99,530	(463,947)		L	12/04/2014
W1002O-11-8	ATLAS COPCO AB-A S HS		D	52,552.000	1,466,146	27.899	1,466,146	1,520,881				82,869	29,472	53,397	(137,604)	U	09/24/2014
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	R	C	681,120.000	5,543,990	8.140	5,543,990	6,319,738				(131,582)		(131,582)	(414,006)	A	11/12/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			23,109.000	1,926,597	83.370	1,926,597	1,395,982	11,323	86,160		254,462		254,462		L	06/03/2013
053332-10-2	AUTOZONE INC			13,960.000	8,642,776	619.110	8,642,776	7,272,194				1,561,748	43,580	1,518,168		L	12/04/2014
Y0486S-10-4	AVAGO TECHNOLOGIES LTD			14,292.000	1,437,632	100.590	1,437,632	1,252,535		5,002		185,097	4,917	180,181		L	09/22/2014
053484-10-1	AVALONBAY CMNTYS INC			10,419.000	1,702,360	163.390	1,702,360	4,451,483	12,086	40,645		227,952	3,038	224,914		L	05/30/2014
G0683Q-10-9	AVIVA ORD GBP0.25		D	149,276.000	1,127,722	7.555	1,127,722	2,184,886		13,666		(15,804)	59,989	(75,793)	(95,250)	L	06/27/2014
F06106-10-2	AXA		D	60,888.000	1,414,980	23.239	1,414,980	2,503,848		60,810		151,276	146,536	4,740	(177,376)	U	06/09/2014
G06940-10-3	BAE SYSTEMS ORD GBP0.025		D	203,977.000	1,501,212	7.360	1,501,212	1,553,137		26,297		19,004	27,960	(8,956)	(70,930)	L	09/24/2014
056752-10-8	BAIDU INC SPON ADR		F	5,012.000	1,142,586	227.970	1,142,586	1,139,421				3,164	75,741	(72,577)		L	12/08/2014
057224-10-7	BAKER HUGHES INC			79,284.000	4,445,454	56.070	4,445,454	4,614,393		4,263		(168,939)	147,368	(316,307)		L	12/04/2014
058498-10-6	BALL CORP COM			64,997.000	4,430,845	68.170	4,430,845	3,722,729		22,604		667,835	11,767	656,068		L	12/04/2014
H04530-20-2	BALOISE HOLDING NAMEN		D	0.000		98.322				3,198						U	11/16/2009
05990K-10-6	BANC OF CALIFORNIA INC			574,068.000	6,584,560	11.470	6,584,560	6,433,865	56,768			150,695	81,462	69,233		L	12/17/2014
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB		D	0.000		0.269			581							U	12/23/2009
05965X-10-9	BANCO SANTANDER CHILE ADR		F	23,766.000	468,666	19.720	468,666	468,666					62,259	(62,259)		L	12/31/2014
E19790-10-9	BANCO SANTANDER SA EUR 0.5		D	569,281.000	4,819,265	8.466	4,819,265	5,347,080				(171,722)	243,159	(414,881)	(279,790)	U	11/06/2014
060505-10-4	BANK AMER CORP COM			826,618.000	14,788,196	17.890	14,788,196	14,537,948		51,081		838,169	7,144	831,025		L	12/04/2014
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.		D	9,266.000	31,859	3.438	31,859	31,137				714		714	8	U	12/31/2014
064058-10-0	BANK NEW YORK MELLON CORP			92,337.000	3,746,112	40.570	3,746,112	3,604,009		15,697		142,103	48,664	93,439		L	09/22/2014
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	44,630.000	2,555,075	57.250	2,555,075	2,749,991		19,838		(73,785)	104,949	(178,735)	(121,131)	U	09/24/2014
063671-10-1	BANK OF MONTREAL		C	27,145.000	1,925,989	70.952	1,925,989	2,010,531		16,021		6,764	45,525	(38,761)	(91,307)	U	09/24/2014
06425J-10-2	BANK OF THE CAROLINAS (NC)	R		13,616,873.000	1,906,362	0.140	1,906,362	1,361,687				544,675		544,675		U	06/30/2014
06643P-10-4	BANKFINANCIAL CORP			223,734.000	2,653,485	11.860	2,653,485	2,327,714		11,137		325,771	2,042	323,729		L	12/15/2014
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG		D	0.000		518.966				1,017						U	04/01/2011
G08036-12-4	BARCLAYS ORD GBP0.25		D	694,269.000	2,636,001	3.797	2,636,001	4,415,694		21,423		236,799	30,553	206,247	(216,969)	L	08/07/2014
067383-10-9	BARD (C.R.) INC.			27,685.000	4,612,875	166.620	4,612,875	4,598,819		4,074		502,222	152,170	350,052		L	12/04/2014
067901-95-9	BARRICK GOLD CORP COM NPV		C	108,641.000	1,174,345	10.809	1,174,345	1,501,272		4,463		(272,694)	176,042	(448,736)	(54,233)	U	09/24/2014
067901-10-8	BARRICK GOLD CORPORATION		A	548,080.000	5,891,860	10.750	5,891,860	5,891,860		76,005			4,349,139	(4,349,139)		L	03/25/2014
D06216-31-7	BASF SE		D	35,893.000	3,035,059	84.559	3,035,059	3,362,375				(146,106)	176,257	(322,363)	(181,210)	U	09/22/2014
H05172-20-2	BASLER KANTONALBK - PC		D	0.000		99.000				586						U	04/01/2011
071813-10-9	BAXTER INTL INC			71,294.000	5,225,137	73.290	5,225,137	6,010,491	36,453	133,776		198,726	8,796	189,930		L	12/04/2014
D07112-11-9	BAYER AG ORD NPV		D	35,893.000	4,907,865	136.736	4,907,865	5,807,621	10,227	30,270		378,973	53,547	325,426	(443,634)	U	09/29/2014
D12096-10-9	BAYERISCHE MOTOREN WERKS AG			14,487.000	1,573,672	108.626	1,573,672	1,592,062				75,541	19,459	56,082	(93,931)	U	09/24/2014
054937-10-7	BB+T CORP			84,005.000	3,266,954	38.890	3,266,954	5,656,506		62,661		92,489	77,579	14,910		L	09/22/2014
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49		D	285,326.000	2,711,670	9.504	2,711,670	3,248,206				(355,865)	278,761	(634,626)	(161,823)	U	10/16/2014
05534B-76-0	BCE INC COM NPV		C	22,575.000	1,038,460	46.000	1,038,460	974,303				115,097	3,717	111,380	(50,940)	U	09/23/2014
075887-10-9	BECTON DICKINSON			12,128.000	1,687,732	139.160	1,687,732	1,208,134		31,058		347,710		347,710		L	11/26/2013
075896-10-0	BED BATH & BEYOND INC			20,219.000	1,540,081	76.170	1,540,081	1,289,139				250,942		250,942		L	09/22/2014
081437-10-5	BEMIS CO INC			93,678.000	4,235,182	45.210	4,235,182	3,433,056		108,670		486,148	1,095	485,053		L	12/04/2014
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			40,548.000	6,088,282	150.150	6,088,282	4,492,592				1,211,695	409	1,211,287		L	11/11/2014
G1245Z-10-8	BG GROUP ORD GBP0.10		D	138,879.000	1,873,144	13.488	1,873,144	2,374,080				(412,471)	269,738	(682,208)	(88,464)	U	09/22/2014
Q1498M-10-0	BHP BILLITON LTD COMN STOCK		D	119,229.000	2,865,664	24.035	2,865,664	3,360,750				(263,097)	266,583	(529,681)	(231,989)	U	09/23/2014
G10877-10-1	BHP BILLITON PLC ORD USD0.50		D	92,746.000	2,007,981	21.650	2,007,981	2,417,989				(315,176)	220,773	(535,949)	(94,832)	U	09/22/2014
M2014F-10-2	BIM BIRLESIK MAGAZALAR AS		D	5,557.000	118,854	21.388	118,854	118,854				3,912	2,767	1,145	(3,912)	U	11/11/2014
09062X-10-3	BIOGEN IDEC INC.			8,892.000	3,018,389	339.450	3,018,389	2,906,434				111,956		111,956		L	09/22/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
F10580-23-8	BNP PARIBAS S.A.		D	48,280.000	2,877,837	59.607	2,877,837	3,132,303				(95,362)	138,641	(234,003)	(159,104)	L	11/11/2014
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	274,500.000	918,557	3.346	918,557	894,078				24,882	10,314	14,568	(403)	U	09/23/2014
097023-10-5	BOEING CO			68,831.000	8,946,653	129.980	8,946,653	8,830,523		47,554		158,960	67,358	91,601		L	12/04/2014
101121-10-1	BOSTON PPTYS INC			15,862.000	2,041,281	128.690	2,041,281	1,850,144	81,689	10,310		191,137	7,516	183,620		L	09/22/2014
101137-10-7	BOSTON SCI ENTIFIC CORP COM			84,103.000	1,114,365	13.250	1,114,365	1,021,995				92,370	15,475	76,895		L	09/22/2014
G12793-10-8	BP PLC		D	736,537.000	4,720,142	6.409	4,720,142	5,316,930		73,439		(376,193)	321,347	(697,540)	(220,596)	U	09/29/2014
Q6634U-10-6	BRAMBLES		D	148,996.000	1,296,127	8.699	1,296,127	1,280,855				120,199	21,347	98,852	(104,928)	U	09/23/2014
J04578-12-6	BRIDGESTONE		D	45,400.000	1,590,013	35.022	1,590,013	1,517,558				234,679	9,963	224,715	(162,224)	U	09/24/2014
110122-10-8	BRISTOL MYERS SQUIBB CO			63,273.000	3,735,005	59.030	3,735,005	2,716,527	23,411	156,798		372,045		372,045		L	06/03/2013
G15540-11-8	BRITISH LAND COMPANY PLC		D	141,659.000	1,716,263	12.115	1,716,263	1,635,806		12,425		161,543	12,140	149,404	(81,086)	U	09/24/2014
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		D	88,362.000	1,238,636	14.018	1,238,636	1,265,866		27,556		31,287	14,662	16,625	(58,517)	U	09/24/2014
111320-10-7	BROADCOM CORP			53,459.000	2,316,378	43.330	2,316,378	2,185,307		6,415		131,072	1,792	129,279		L	11/11/2014
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	39,785.000	1,999,813	50.265	1,999,813	1,837,312		5,299		254,389	25,487	228,902	(91,888)	U	09/24/2014
115637-20-9	BROWN FORM AN CORP CLASS B			15,917.000	1,398,149	87.840	1,398,149	1,451,933		5,014		(53,784)	28,961	(82,745)		L	09/22/2014
G16612-10-6	BT GROUP PLC ORD GBP0.05		D	412,308.000	2,581,225	6.260	2,581,225	4,392,034	27,804	50,854		191,724	244,566	(52,841)	(184,460)	L	11/11/2014
H10914-17-6	BUCHER INDUSTRIES AG-REG		D	0.000		235.202				730						U	12/15/2010
G16962-10-5	BUNGE LTD			18,813.000	1,710,290	90.910	1,710,290	1,595,842		6,396		114,448	6,043	108,404		L	09/22/2014
G17000-10-5	BURBERRY GROUP		D	55,751.000	1,422,180	25.509	1,422,180	1,372,163	9,351			117,208	3,539	113,669	(67,192)	U	09/24/2014
12673P-10-5	CA INC			138,128.000	4,205,998	30.450	4,205,998	3,797,642		154,255		(216,715)	225,294	(442,010)		L	09/30/2013
127097-10-3	CABOT OIL + GAS CORP COM			26,342.000	779,987	29.610	779,987	1,080,593		729		(60,430)	53,652	(114,082)		L	09/22/2014
13057Q-10-7	CALIFORNIA RESOURCES CORP			11,197.000	61,695	5.510	61,695	90,601				(28,905)	15,526	(44,432)		L	12/01/2014
13342B-10-5	CAMERON INTERNATIONAL			70,374.000	3,515,181	49.950	3,515,181	7,053,725				(155,905)	793,359	(949,264)		L	04/07/2014
134429-10-9	CAMPBELL SOUP CO			26,407.000	1,161,908	44.000	1,161,908	1,129,755		8,239		32,153	745	31,408		L	09/22/2014
136069-10-1	CANADIAN IMP BANK COM NPV		C	20,467.000	1,764,235	86.199	1,764,235	1,883,510		13,733		(35,790)	64,219	(100,009)	(83,485)	U	09/24/2014
13643E-10-5	CANADIAN OIL SANDS LTD		C	115,379.000	1,037,988	8.996	1,037,988	1,647,672		17,820		(568,138)	347,143	(915,281)	(41,546)	U	11/26/2014
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		C	9,373.000	1,810,670	193.179	1,810,670	1,854,774				26,046	23,753	2,293	(70,150)	U	09/26/2014
J05124-14-4	CANON		D	74,200.000	2,376,789	32.032	2,376,789	2,396,419				188,370	22,035	166,336	(208,001)	U	11/11/2014
G1846J-11-5	CAPITA GROUP PLC CMN STK		D	72,277.000	1,218,272	16.856	1,218,272	1,323,995				(48,166)	56,928	(105,094)	(57,557)	U	09/24/2014
14040H-10-5	CAPITAL ONE FINL CORP			89,617.000	7,397,883	82.550	7,397,883	7,379,646		26,553		46,229	79,868	(33,639)		L	12/04/2014
14149Y-10-8	CARDINAL HEALTH INC			98,692.000	7,967,405	80.730	7,967,405	5,961,335	33,802	122,300		1,284,718	1,096	1,283,622		L	12/04/2014
143658-30-0	CARNIVAL CORP			25,622.000	1,161,445	45.330	1,161,445	1,033,065		6,406		128,381	2,062	126,319		L	09/22/2014
F13923-11-9	CARREFOUR EUR2.50		D	35,292.000	1,080,441	30.614	1,080,441	1,134,965				9,965	29,361	(19,396)	(64,489)	U	09/24/2014
148887-10-2	CATAMARAN CORPORATION			37,037.000	1,916,665	51.750	1,916,665	1,669,915				355,555	108,806	246,749		L	08/26/2014
149123-10-1	CATERPILLAR INC			29,952.000	2,741,507	91.530	2,741,507	3,825,991		68,828		(105,557)	63,199	(168,757)		L	09/22/2014
124857-20-2	CBS CORP C LASS B			118,729.000	6,570,463	55.340	6,570,463	6,300,976	19,242	24,185		15,098	365,746	(350,647)		L	12/04/2014
12508E-10-1	CDK GLOBAL INC			20,686.000	843,161	40.760	693,407	924				149,755		149,755		L	11/26/2014
136385-10-1	CDN NAT RES COM NPV		C	53,855.000	1,670,167	31.012	1,670,167	1,973,872				(223,162)	163,530	(386,692)	(80,543)	U	09/24/2014
S21806-32-8	CDN NATL RAILWAYS COM NPV		C	40,029.000	2,765,483	69.087	2,765,483	2,835,816		7,344		59,054	37,871	21,183	(129,388)	U	09/24/2014
151020-10-4	CELGENE CORP.			29,665.000	3,318,327	111.860	3,318,327	2,743,829				574,498		574,498		L	09/22/2014
15135U-10-9	CENOVUS ENERGY INC		C	53,338.000	1,103,830	20.695	1,103,830	1,364,519		10,420		(209,243)	140,367	(349,610)	(51,446)	U	09/24/2014
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	12,000.000	1,815,589	151.299	1,815,589	1,594,260		5,153		406,567		406,567	(185,239)	U	09/24/2014
G2018Z-14-3	CENTRICA ORD GBP0.0617284		D	247,332.000	1,075,976	4.350	1,075,976	1,217,358		19,723		(90,547)	76,128	(166,675)	(50,835)	U	09/24/2014
BA50A8-VQ-7	CENTRUE FINANCIAL CORP			5,789,814.000	2,315,926	0.400	2,315,926	2,315,926								U	12/16/2014
156504-30-0	CENTURY COMMUNITIES INC			66,667.000	1,152,006	17.280	1,152,006	1,093,999				58,007		58,007		U	10/17/2014
156700-10-6	CENTURYLINK INC			33,303.000	1,318,133	39.580	1,318,133	1,021,297		185,633		257,432		257,432		L	11/26/2013
156782-10-4	CERNER CORP			17,842.000	1,153,664	64.660	1,153,664	1,041,272				112,392		112,392		L	09/22/2014
125269-10-0	CF INDUSTRIES HOLDINGS			25,621.000	6,982,747	272.540	6,982,747	7,487,874		119,619		855,427	100,834	754,593		L	12/04/2014
808513-10-5	CHARLES SCHWAB			106,748.000	3,222,722	30.190	3,222,722	3,169,289		6,405		53,433	60,773	(7,340)		L	09/22/2014
16411R-20-8	CHENIERE ENERGY INC			42,407.000	2,985,453	70.400	2,985,453	4,771,216				1,060,829		1,060,829		L	10/16/2014
165167-10-7	CHESAPEAKE ENERGY CORP			38,331.000	750,138	19.570	750,138	870,435		3,354		(120,297)	64,776	(185,074)		L	09/22/2014
Y13213-10-6	CHEUNG KONG		D	83,000.000	1,394,598	16.802	1,394,598	1,414,261				(19,051)	25,392	(44,443)	(612)	U	09/23/2014
166764-10-0	CHEVRON CORP			97,362.000	10,922,069	112.180	10,922,069	11,282,373		419,449		(984,026)	70,958	(1,054,985)		L	12/04/2014
Y14965-10-0	CHINA MOBILE HK LTD 941		D	212,000.000	2,474,065	11.670	2,474,065	2,474,065				76	138,070	(137,994)	(75)	U	12/03/2014
169656-10-5	CHIPOTLE MEXICAN GRILL			1,819.000	1,245,124	684.510	1,245,124	1,196,537				48,587		48,587		L	09/22/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
171232-10-1	CHUBB CORP			60,495.000	6,259,418	103.470	6,259,418	6,377,724	30,248	153,783		571,108	7,758	563,349		L	12/04/2014
F80343-10-0	CIE DE ST-GOBAIN EUR4		D	38,972.000	1,661,383	42.630	1,661,383	3,727,502		55,949		(102,537)	240,545	(343,083)	(177,031)	U	11/26/2014
H25662-15-8	CIE FINANCIERE CMN STK		D	0.000		89.464				4,385						U	04/01/2011
125509-10-9	CIGNA CORP			71,416.000	7,349,421	102.910	7,349,421	6,719,201				761,568	151,558	610,010		L	12/04/2014
17275R-10-2	CISCO SYS INC			429,187.000	11,937,836	27.815	11,937,836	11,472,355		237,837		1,925,779	770	1,925,008		L	12/04/2014
172967-42-4	CITIGROUP INC			110,806.000	5,995,713	54.110	5,995,713	5,863,450		1,108		132,263	65,414	66,849		L	09/22/2014
178566-10-5	CITY NATIONAL CORP.			21,172.000	1,710,909	80.810	1,710,909	1,602,085		6,987		108,824	34,126	74,698		L	09/23/2014
12561W-10-5	CLECO CORP. HOLDING CO			30,452.000	1,660,852	54.540	1,660,852	1,466,264		12,181		194,588	203,597	(9,009)		L	09/22/2014
189054-10-9	CLOROX CO			19,717.000	2,054,709	104.210	2,054,709	3,628,736		54,780		289,535		289,535		L	04/15/2014
Y16600-10-4	CLP HOLDINGS LTD		D	149,500.000	1,296,463	8.672	1,296,463	1,221,603		10,413		75,428	11,410	64,018	(569)	U	09/23/2014
12572Q-10-5	CME GROUP INC.			15,917.000	1,411,042	88.650	1,411,042	1,304,604	31,834	7,481		106,438	14,762	91,676		L	11/14/2014
125896-10-0	CMS ENERGY CORP			126,243.000	4,386,944	34.750	4,386,944	3,195,251		146,447		986,984		986,984		L	12/04/2014
189754-10-4	COACH INC			6,857.000	257,549	37.560	257,549	233,564		2,314		23,985		23,985		L	11/11/2014
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			32,894.000	1,454,573	44.220	1,454,573	1,495,941		8,224		(41,368)	22,275	(63,643)		L	09/22/2014
191216-10-0	COCA COLA CO.			230,873.000	9,747,458	42.220	9,747,458	9,306,931		285,565		283,903	10,486	273,417		L	12/04/2014
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			37,646.000	1,982,438	52.660	1,982,438	1,680,058				302,380		302,380		L	09/22/2014
194162-10-3	COLGATE PALMOLIVE CO			37,648.000	2,604,865	69.190	2,604,865	2,250,167		57,388		147,932	4,253	143,679		L	05/30/2014
20030N-10-1	COMCAST CORP NEW CL A			87,281.000	5,063,171	58.010	5,063,171	4,819,907		19,638		243,264	67,811	175,452		L	09/22/2014
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			8,455.000	486,712	57.565	486,712	434,245		5,260		48,523	2,568	45,955		L	09/22/2014
200340-10-7	COMERICA INC			32,106.000	1,503,845	46.840	1,503,845	1,503,845	6,421				154,897	(154,897)		L	09/22/2014
D172W1-27-9	COMMERZBANK AG		D	78,895.000	1,048,229	13.286	1,048,229	1,178,450				(74,302)	72,914	(147,216)	(55,919)	U	11/26/2014
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	55,311.000	3,876,844	70.092	3,876,844	3,699,114				491,579	29,658	461,921	(313,849)	U	09/23/2014
203668-10-8	COMMUNITY HEALTH SYSTEMS			34,259.000	1,847,245	53.920	1,847,245	1,585,977				261,269		261,269		L	08/26/2014
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		D	28,261.000	2,525,614	89.367	2,525,614	2,412,927				249,444	45,468	203,976	(136,756)	U	11/26/2014
SBLNN3-L4-1	COMPASS GROUP PLC		D	114,902.000	1,972,574	17.167	1,972,574	1,855,371				210,364		210,364	(93,160)	U	09/22/2014
205363-10-4	COMPUTER S CIENCES CORP COM			90,380.000	5,698,459	63.050	5,698,459	5,451,183	20,787	16,127		247,276	19,321	227,955		L	12/04/2014
205887-10-2	CONAGRA INC			32,474.000	1,178,157	36.280	1,178,157	1,083,512		8,119		94,645	5,692	88,953		L	09/22/2014
20605P-10-1	CONCHO RESOURCES INC			26,721.000	2,665,420	99.750	2,665,420	5,288,400				(186,273)	160,869	(347,141)		L	10/16/2014
20825C-10-4	CONOCOPHILLIPS			87,661.000	6,053,869	69.060	6,053,869	5,713,959		335,027		(137,875)	8,419	(146,294)		L	12/04/2014
209115-10-4	CONSOLIDATED EDISON INC			22,761.000	1,502,454	66.010	1,502,454	1,221,128		59,125		278,139	33,914	244,226		L	05/03/2013
21036P-10-8	CONSTELLATION BRANDS INC CL A			13,670.000	1,341,984	98.170	1,341,984	1,199,649				142,335	4,400	137,934		L	09/22/2014
D16212-14-0	CONTINENTAL AG		D	6,210.000	1,319,158	212.425	1,319,158	2,407,399	3,722			136,416	110,006	26,410	(166,667)	L	07/04/2014
212015-10-1	CONTINENTAL RESOURCES INC OK			32,499.000	1,246,662	38.360	1,246,662	2,490,122				(6,351)	530,173	(536,523)		L	10/16/2014
N22717-10-7	CORE LABORATORIES			1,687.000	203,014	120.340	203,014	203,014					30,310	(30,310)		L	11/11/2014
219350-10-5	CORNING IN C COM			326,174.000	7,479,170	22.930	7,479,170	6,715,304		50,749		1,071,158	327,574	743,584		L	12/04/2014
22160K-10-5	COSTCO WHS L CORP NEW COM			17,843.000	2,529,245	141.750	2,529,245	2,244,155		6,334		285,091	4,345	280,745		L	09/22/2014
G2554F-11-3	COVIDIEN PLC		E	19,224.000	1,966,231	102.280	1,966,231	1,855,077	6,921	8,372		326,722	20,078	306,644		L	09/22/2014
224399-10-5	CRANE CO.			8,377.000	491,730	58.700	491,730	1,065,159		12,648			111,238	(111,238)		L	04/15/2014
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		D	63,598.000	828,057	13.020	828,057	922,500				(45,016)	50,853	(95,870)	(49,427)	U	09/24/2014
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	75,159.000	1,897,034	25.240	1,897,034	2,011,488				(9,623)	61,630	(71,253)	(104,831)	U	09/24/2014
22576C-10-1	CRESCENT POINT ENERGY		C	46,425.000	1,078,607	23.233	1,078,607	1,467,305		22,901		(338,039)	209,283	(547,323)	(50,658)	U	09/24/2014
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		D	69,316.000	1,669,133	24.080	1,669,133	1,620,136				132,778	11,320	121,458	(83,781)	U	11/26/2014
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			18,803.000	1,479,796	78.700	1,479,796	1,363,963		15,418		115,833		115,833		L	12/17/2014
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	18,891.000	1,340,026	70.935	1,340,026	1,224,549				223,959		223,959	(108,481)	L	09/23/2014
126408-10-3	CSX CORP			53,754.000	1,947,507	36.230	1,947,507	1,732,920		8,601		214,588	5,151	209,436		L	09/22/2014
231021-10-6	CUMMINS IN C COM			13,938.000	2,009,441	144.170	2,009,441	2,245,538		26,351		136,077	17,369	118,709		L	09/22/2014
126650-10-0	CVS HEALTH CORPORATION			119,315.000	11,491,228	96.310	11,491,228	11,247,503		34,488		1,898,218	29,353	1,868,865		L	12/04/2014
K19911-14-6	D/S NORDEN		D	0.000		32.226			87							U	06/08/2010
J10038-11-5	DAIKIN INDUSTRIES JPY50		D	17,200.000	1,120,414	65.140	1,120,414	1,076,991		4,869		157,735	5,964	151,772	(114,312)	U	09/24/2014
D1668R-12-3	DAIMLERCHRYSLER		D	36,776.000	3,069,228	83.457	3,069,228	2,912,630				339,848	49,153	290,695	(183,250)	U	09/22/2014
J11151-10-7	DAITO TRUST CONST JPY50		D	4,600.000	525,627	114.267	525,627	525,627				18,470	30,186	(11,716)	(18,470)	U	11/11/2014
J11718-11-1	DAIWA SECURITIES		D	160,000.000	1,264,573	7.904	1,264,573	1,293,588		16,033		100,005	15,623	84,382	(129,020)	U	09/24/2014
235851-10-2	DANAHER CO RP COM			86,411.000	7,406,287	85.710	7,406,287	10,153,337	8,641	22,415		927,003		927,003		L	05/15/2014
K22272-11-4	DANSKE BANK		D	53,948.000	1,467,544	27.203	1,467,544	1,511,614				44,052	24,217	19,835	(88,121)	U	09/24/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
V27915-10-3	DBS GROUP HOLDINGS LTD		D	72,000.000	1,119,312	15.546	1,119,312	1,035,499				129,623		129,623	(45,810)	U	09/26/2014
244199-10-5	DEERE & CO.			20,718.000	1,832,921	88.470	1,832,921	1,718,255	12,431	12,431		114,667	10,546	104,120		L	09/22/2014
G27823-10-6	DELPHI AUTOMOTIVE PLC			19,349.000	1,407,059	72.720	1,407,059	1,234,037		4,837		173,022	25,399	147,623		L	09/22/2014
247361-70-2	DELTA AIR LINES, INC.			43,133.000	2,121,712	49.190	2,121,712	1,559,258		3,882		562,454	87,050	475,404		L	09/22/2014
J12075-10-7	DENSO CORP		D	38,300.000	1,805,510	47.141	1,805,510	1,728,292		12,020		252,599		252,599	(175,381)	L	11/11/2014
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		D	77,550.000	2,344,583	30.233	2,344,583	2,613,245				(137,645)	146,813	(284,458)	(131,017)	U	11/26/2014
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	36,943.000	2,647,311	71.659	2,647,311	2,571,977				182,551	20,208	162,343	(107,217)	U	11/11/2014
D19225-10-7	DEUTSCHE POST AG COM STK		D	52,807.000	1,728,156	32.726	1,728,156	2,420,757		56,685		121,418	45,503	75,916	(225,783)	U	09/24/2014
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		D	139,886.000	2,242,820	16.033	2,242,820	3,872,687		78,622		300,679	66,154	234,525	(301,246)	U	08/06/2014
25179M-10-3	DEVON ENERGY CORP.			23,895.000	1,462,613	61.210	1,462,613	1,595,371		5,735		(132,758)	71,482	(204,240)		L	09/22/2014
G5821P-11-1	DIALOG SEMICONDUCTOR PLC		D	11,782.000	418,082	35.485	418,082	407,568				21,777		21,777	(11,262)	U	11/11/2014
25490A-30-9	DIRECTV			22,328.000	1,935,838	86.700	1,935,838	1,943,415				(7,577)	6,244	(13,821)		L	09/22/2014
254709-10-8	DISCOVER FINL SVCS			136,058.000	8,910,438	65.490	8,910,438	8,180,962		80,934		914,889	18,275	896,613		L	12/04/2014
25470M-10-9	DISH NETWORK CORP			14,434.000	1,052,094	72.890	1,052,094	925,805				126,289		126,289		L	09/22/2014
254687-10-6	DISNEY WALT CO			58,259.000	5,487,415	94.190	5,487,415	5,225,720	66,998			261,695	20,958	240,738		L	09/22/2014
R1812S-10-5	DNB ASA		D	50,158.000	740,574	14.765	740,574	877,491				(4,573)	73,723	(78,295)	(132,345)	L	09/24/2014
256677-10-5	DOLLAR GENERAL CORP			19,374.000	1,369,742	70.700	1,369,742	977,031				201,102		201,102		L	06/03/2013
25746U-10-9	DOMINION RES INC VA			25,212.000	1,938,803	76.900	1,938,803	1,505,309		131,249		303,493		303,493		L	05/30/2014
260003-10-8	DOVER CORP COM			22,263.000	1,596,702	71.720	1,596,702	5,393,169		64,348		(201,806)	95,432	(297,237)		L	04/21/2014
260543-10-3	DOW CHEM CO			46,385.000	2,115,620	45.610	2,115,620	2,349,596	19,482	17,162		(233,976)	125,990	(359,966)		L	09/22/2014
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			97,271.000	6,972,385	71.680	6,972,385	6,073,391	39,881	68,584		1,543,403	4,017	1,539,385		L	12/04/2014
233331-10-7	DTE ENERGY CO			68,131.000	5,884,474	86.370	5,884,474	5,994,405	47,010	174,569		1,159,984		1,159,984		L	12/04/2014
263534-10-9	DU PONT (E.I.) DE NEMOURS			34,685.000	2,564,609	73.940	2,564,609	2,487,511		16,302		77,098		77,098		L	09/22/2014
26441C-20-4	DUKE ENERGY HLDG CORP			78,575.000	6,564,156	83.540	6,564,156	5,197,703		425,793		1,125,770		1,125,770		L	12/04/2014
269246-40-1	E TRADE FINANCIAL CORP			70,234.000	1,703,526	24.255	1,703,526	1,586,586				116,940	45,802	71,138		L	09/22/2014
D24914-13-3	E.ON AG CMN STK		D	84,251.000	1,447,154	17.177	1,447,154	1,535,994				(2,463)	47,837	(50,299)	(86,377)	U	09/24/2014
N3114C-80-8	EADS(EURO AERO DEF EUR1		D	27,836.000	1,392,794	50.036	1,392,794	1,628,717				(152,787)	127,024	(279,811)	(83,136)	U	09/24/2014
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	28,700.000	2,183,828	76.092	2,183,828	2,150,170		12,242		256,468		256,468	(222,809)	U	09/24/2014
G29183-10-3	EATON CORP PLC		E	30,555.000	2,076,518	67.960	2,076,518	4,666,626		75,760		(8,477)	301,703	(310,180)		L	09/22/2014
278642-10-3	EBAY INC			340,753.000	19,123,058	56.120	19,123,058	17,961,230				2,014,601	1,723,490	291,110		L	09/22/2014
E38028-13-5	EBRO PULEVA SA		D	0.000		18.706				214						U	12/15/2010
278865-10-0	ECOLAB INC			15,386.000	1,608,145	104.520	1,608,145	1,309,624	5,077	32,626		3,847		3,847		L	06/03/2013
281020-10-7	EDISON INTL			23,141.000	1,515,273	65.480	1,515,273	1,321,735	9,661	8,215		193,538	14,910	178,628		L	09/22/2014
532457-10-8	ELI LILLY & CO			99,218.000	6,845,050	68.990	6,845,050	5,805,844		250,400		1,560,418	3,711	1,556,707		L	12/04/2014
268648-10-2	EMC CORP			288,180.000	8,570,473	29.740	8,570,473	7,977,810	33,141	59,079		577,230	31,188	546,042		L	12/04/2014
291011-10-4	EMERSON ELEC CO			37,711.000	2,327,900	61.730	2,327,900	5,495,507		88,939		(101,195)	136,398	(237,592)		L	04/15/2014
29250N-10-5	ENBRIDGE INC		C	42,675.000	2,201,083	51.578	2,201,083	2,092,589		11,155		212,095	24,460	187,635	(103,601)	U	09/24/2014
292505-10-4	ENCANA CORP COM NPV		C	64,641.000	902,435	13.961	902,435	1,212,045		3,862		(267,190)	166,709	(433,899)	(42,420)	U	09/24/2014
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	371,913.000	1,663,329	4.472	1,663,329	3,482,415		48,709		4,677	108,502	(103,825)	(206,180)	U	08/07/2014
X67925-11-9	ENERGIAS DE PORTUGAL SA		D	0.000		3.275				3,083						U	11/16/2009
29273R-10-9	ENERGY TRANSFER PARTNERS			37,606.000	2,444,390	65.000	2,444,390	3,040,449		107,658		284,189		284,189		L	10/16/2014
T3643A-14-5	ENI SPA		D	119,114.000	2,091,388	17.558	2,091,388	6,086,263		136,572		(395,656)	368,149	(763,804)	(288,072)	U	07/10/2014
29364G-10-3	ENTERGY CORP			19,182.000	1,678,041	87.480	1,678,041	1,473,049		15,921		204,992		204,992		L	09/22/2014
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			37,722.000	1,362,519	36.120	1,362,519	2,127,639		13,769			121,494	(121,494)		L	10/16/2014
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC			48,422.000	1,679,759	34.690	1,679,759	1,733,247				484	53,972	(53,488)		L	08/26/2014
26875P-10-1	EOG RESOUR CES INC COM			44,979.000	4,141,217	92.070	4,141,217	6,991,376		21,925		102,762	51,767	50,995		L	10/16/2014
26884L-10-9	EQT CORPORATION			37,815.000	2,862,596	75.700	2,862,596	4,614,655		4,669		(364,671)	436,897	(801,568)		L	10/16/2014
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			12,999.000	933,848	71.840	933,848	690,914	6,500	30,832		256,309	26	256,283		L	05/30/2014
W26049-11-9	ERICSSON NAMN-AKTIER B		D	134,237.000	1,617,891	12.053	1,617,891	1,708,829				60,907	48,965	11,942	(151,845)	L	09/24/2014
F31668-10-0	ESSILOR INTERNAT EURO.35		D	12,399.000	1,390,520	112.148	1,390,520	1,381,456				92,062	10,615	81,447	(82,998)	L	09/24/2014
518439-10-4	ESTEE LAUDER COS.			15,179.000	1,156,640	76.200	1,156,640	1,143,935		3,643		12,705	5,255	7,450		L	09/22/2014
F3692M-12-8	EUTELSAT COMMUNICATIONS		D	9,847.000	319,273	32.423	319,273	319,273		8,791		8,601	836	7,765	(8,601)	U	11/11/2014
30161N-10-1	EXELON CORP COM			42,187.000	1,564,294	37.080	1,564,294	1,450,448		13,078		113,846	6,619	107,227		L	09/22/2014
302130-10-9	EXPEDITORS INTL WA INC COM			2,969.000	132,447	44.610	132,447	131,318		950		1,130		1,130		L	11/11/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G32655-10-5	EXPERIAN PLC COMMON STOCK		D	79,541.000	1,349,393	16.965	1,349,393	1,319,924				93,226	27,854	65,371	(63,756)	L	09/24/2014
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			109,078.000	9,235,634	84.670	9,235,634	11,266,813				1,591,952	32,224	1,559,727		L	12/04/2014
30231G-10-2	EXXON MOBIL CORP			200,038.000	18,493,513	92.450	18,493,513	16,283,223		517,340		(1,628,333)	26,020	(1,654,353)		L	12/04/2014
315616-10-2	F5 NETWORKS INC			44,357.000	5,787,036	130.465	5,787,036	5,472,631				487,878	176,372	311,506		L	12/04/2014
30303M-10-2	FACEBOOK INC			77,519.000	6,048,032	78.020	6,048,032	5,968,622				79,410		79,410		L	09/22/2014
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV		C	261.000	137,182	525.603	137,182	126,339				13,869		13,869	(3,026)	U	11/11/2014
J13440-10-2	FANUC LTD JPY50		D	10,300.000	1,713,445	166.354	1,713,445	1,782,114		10,667		106,149	36,975	69,173	(174,817)	U	09/24/2014
J1346E-10-0	FAST RETAILING CO		D	3,400.000	1,248,893	367.321	1,248,893	1,119,380				256,933		256,933	(127,420)	U	09/24/2014
31428X-10-6	FEDEX CORP			12,829.000	2,227,884	173.660	2,227,884	2,032,439	2,566			195,445		195,445		L	09/22/2014
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			27,387.000	1,703,471	62.200	1,703,471	1,151,891		40,618		233,337		233,337		L	06/03/2013
316394-10-5	FIDELITY SOUTHERN CORP.			194,534.000	3,133,943	16.110	3,133,943	2,685,465		17,508		448,478	16,445	432,032		L	10/23/2014
316773-10-0	FIFTH THIRD BANCORP			338,861.000	6,904,293	20.375	6,904,293	6,977,890	44,052	85,851		50,598	253,898	(203,301)		L	12/04/2014
337932-10-7	FIRSTENERGY CORP			30,742.000	1,198,631	38.990	1,198,631	1,052,749		11,067		145,882	11,167	134,715		L	09/22/2014
337738-10-8	FISERV INC COM			24,090.000	1,709,667	70.970	1,709,667	1,052,853				287,153		287,153		L	04/10/2013
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		R	354,951.000	3,968,352	11.180	3,968,352	2,757,969				1,210,383		1,210,383		L	09/30/2013
30249U-10-1	FMC TECHNLOGIES INC			21,399.000	1,002,329	46.840	1,002,329	1,110,764				(108,435)	58,392	(166,827)		L	09/22/2014
345370-86-0	FORD MTR C O DEL COM PAR U			138,628.000	2,148,734	15.500	2,148,734	2,205,294		17,329		(56,560)	83,454	(140,014)		L	09/22/2014
S78848-35-5	FOREST LABORATORIES CVR RIGHTS			0.000	0.000											U	07/06/2011
X2978Z-11-8	FORTUM OYJ EUR3.40		D	25,486.000	554,184	21.745	554,184	604,166				(16,902)	26,913	(43,815)	(33,080)	U	09/24/2014
F6866T-10-0	FRANCE TELECOM		D	91,379.000	1,564,614	17.122	1,564,614	1,356,757		19,299		301,244		301,244	(93,387)	U	09/24/2014
354613-10-1	FRANKLIN RES INC			17,637.000	976,561	55.370	976,561	972,541	11,464	2,116		4,020	5,053	(1,034)		L	09/22/2014
D3856U-10-8	FRAPORT AG NPV		D	0.000		60.989				499						U	12/23/2009
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			47,699.000	1,114,249	23.360	1,114,249	1,428,887		14,906		(314,638)	169,426	(484,064)		L	09/22/2014
D2734Z-10-7	FRESENIUS MEDICAL COM STK		D	17,384.000	1,301,050	74.842	1,301,050	1,208,998				169,708		169,708	(77,656)	U	09/24/2014
D27348-12-3	FRESENIUS SE & CO KGAA		D	29,055.000	1,517,423	52.226	1,517,423	1,437,899				170,097		170,097	(90,573)	U	09/24/2014
J14208-10-2	FUJI FILM HLDGS CO NPV		D	49,200.000	1,518,739	30.869	1,518,739	1,514,198		8,744		159,494	1,453	158,041	(154,952)	U	09/24/2014
J14406-13-6	FUJI HEAVY INDUSTRIES		D	37,200.000	1,334,167	35.865	1,334,167	1,146,397		8,157		323,891		323,891	(136,121)	U	09/24/2014
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD		D	148,000.000	833,054	5.629	833,054	909,469				(76,050)	41,147	(117,197)	(365)	U	09/23/2014
H28455-17-0	GALENICA HOLDING AG		D	0.000		645.581				756						U	04/01/2011
X3078L-10-8	GALP ENERGIA SGPS SA-B		D	0.000		22.470				344						U	11/16/2009
F42768-10-5	GDF SUEZ CMN STK		D	49,020.000	1,152,525	23.511	1,152,525	1,209,959		26,583		11,360	30,926	(19,565)	(68,794)	U	09/24/2014
H2942E-12-4	GEBERIT		D	0.000		249.271				2,366						U	04/01/2011
369550-10-8	GENERAL DYNAMICS CORP			44,972.000	6,189,047	137.620	6,189,047	5,102,890		92,934		1,712,088	4,981	1,707,107		L	12/04/2014
369604-10-3	GENERAL EL EC CO COM			609,456.000	15,400,953	25.270	15,400,953	18,378,738	140,175	208,488		(430,531)	513,332	(943,864)		L	12/04/2014
370023-10-3	GENERAL GROWTH PROPERTIES			51,292.000	1,442,844	28.130	1,442,844	1,214,721	8,720	8,207		228,123	3,659	224,464		L	09/22/2014
370334-10-4	GENERAL MLS INC			36,770.000	1,960,944	53.330	1,960,944	3,751,789		35,300		87,168	10,085	77,083		L	04/15/2014
37045V-10-0	GENERAL MOTORS CO			51,236.000	1,788,649	34.910	1,788,649	1,683,016		15,371		105,633	25,059	80,574		L	09/22/2014
372460-10-5	GENUINE PARTS CO			14,364.000	1,530,771	106.570	1,530,771	1,268,430	8,259			262,342	4,611	257,730		L	09/22/2014
375558-10-3	GILEAD SCIENCES INC			84,163.000	7,933,204	94.260	7,933,204	8,380,575				(447,371)	560,375	(1,007,746)		L	12/22/2014
H3238Q-10-2	GIVAUDAN SA REG		D	1,027.000	1,853,179	1,804.458	1,853,179	1,661,484				294,102	10,308	283,793	(102,407)	U	09/24/2014
G3910J-11-2	GLAXOSMITHKLINE PLC		D	303,949.000	6,521,350	21.455	6,521,350	6,787,725	64,188			(30,553)	295,877	(326,431)	(235,821)	L	12/16/2014
G39420-10-7	GLENCORE INTERNATIONAL PLC		D	439,898.000	2,049,516	4.659	2,049,516	2,325,758				(179,449)	148,746	(328,195)	(96,794)	U	09/22/2014
K4001S-21-4	GN STORE NORD		D	0.000		19.172			76							U	06/08/2010
380956-40-9	GOLDCORP INC		A	363,865.000	6,738,780	18.520	6,738,780	6,738,780		130,628			2,471,814	(2,471,814)		L	04/15/2014
S26763-02-9	GOLDCORP INC		C	88,871.000	1,650,434	18.571	1,650,434	1,940,873		10,809		(213,815)	156,391	(370,206)	(76,624)	U	09/24/2014
38141G-10-4	GOLDMAN SA CHS GROUP INC			46,007.000	8,917,537	193.830	8,917,537	8,149,894		70,963		796,107	8,511	787,597		L	12/04/2014
38259P-70-6	GOOGLE INC CLASS C			10,865.000	5,719,336	526.400	5,719,336	6,270,379				160,551	173,438	(12,887)		L	09/22/2014
38259P-50-8	GOOGLE INC.			10,676.000	5,665,326	530.660	5,665,326	6,513,450				(995,516)	153,629	(1,149,145)		L	09/22/2014
384802-10-4	GRAINGER W W INC			5,142.000	1,310,644	254.890	1,310,644	1,296,081		5,553		14,564	1,129	13,435		L	09/22/2014
G40712-17-9	GREAT PORTLAND ESTATES		D	0.000		5.530			51							U	06/08/2010
39138C-10-6	GREAT-WEST LIFECO INC		C	15,878.000	460,472	29.001	460,472	464,379		3,583		17,784	3,631	14,152	(21,691)	U	09/24/2014
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		D	18,660.000	1,597,506	85.611	1,597,506	1,688,744		2,507		4,142	49,128	(44,986)	(95,380)	U	09/22/2014
F12033-13-4	GROUPE DANONE		D	30,203.000	1,989,997	65.887	1,989,997	2,039,404				69,407	26,603	42,804	(118,814)	U	09/22/2014
40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO		F	4,662.000	48,298	10.360	48,298	48,298					1,141	(1,141)		L	12/09/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
406216-10-1	HALLIBURTON CO			38,900.000	1,529,937	39.330	1,529,937	2,195,077		7,002		(665,140)	358,152	(1,023,292)		L	09/22/2014
40650V-10-0	HALYARD HEALTH INC			2,241.000	101,898	45.470	101,898	81,545				20,354		20,354		L	11/12/2014
D3211S-10-3	HAMBURGER HAFEN UND LOGI		D	0.000		29.294				121						U	11/16/2009
Y30327-10-3	HANG SENG BANK		D	45,200.000	753,056	16.661	753,056	743,151		6,413		10,236	9,306	930	(330)	U	09/23/2014
413086-10-9	HARMAN INTERNATIONAL			17,225.000	1,838,080	106.710	1,838,080	1,838,080					14,550	(14,550)		L	11/11/2014
416515-10-4	HARTFORD FINANCIAL SVCS GRP			180,948.000	7,543,722	41.690	7,543,722	7,389,720	33,105	20,763		742,417	2,440	739,977		L	12/04/2014
40412C-10-1	HCA HOLDINGS INC			42,257.000	3,101,241	73.390	3,101,241	2,675,651				425,591	14,464	411,126		L	09/22/2014
40414L-10-9	HCP INC			30,837.000	1,357,753	44.030	1,357,753	1,228,901		16,806		128,852	2,350	126,503		L	09/22/2014
42217K-10-6	HEALTH CARE REIT INC			24,453.000	1,850,359	75.670	1,850,359	1,462,182		70,444		503,786	2,300	501,486		L	09/22/2014
H35927-12-0	HELVETIA HOLDING AG-REG		D	0.000		412.932				244						U	12/15/2010
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		D	34,443.000	1,432,586	41.593	1,432,586	1,472,896				94,143	22,525	71,618	(134,453)	U	09/24/2014
F48051-10-0	HERMES INTERNATIONAL		D	584.000	208,327	356.724	208,327	198,011				22,754		22,754	(12,438)	U	12/17/2014
427866-10-8	HERSHEY COMPANY			17,750.000	1,844,758	103.930	1,844,758	1,633,984		49,989		120,550	1,674	118,876		L	05/30/2014
42809H-10-7	HESS CORP			16,173.000	1,193,891	73.820	1,193,891	1,436,942		4,043		(243,051)	130,890	(373,941)		L	09/22/2014
428236-10-3	HEWLETT-PACKARD CO			90,133.000	3,617,037	40.130	3,617,037	3,816,168	14,421	44,683		778,194	6,680	771,515		L	09/22/2014
432589-10-9	HILLSHIRE BRANDS CO			0.000		58.670				27,938						L	10/01/2013
J20454-12-0	HITACHI		D	246,000.000	1,848,053	7.512	1,848,053	1,863,698		10,633		172,906	8,425	164,481	(188,551)	U	09/24/2014
H36940-13-0	HOLCIM		D	21,959.000	1,576,787	71.806	1,576,787	2,802,846		24,658		(27,176)	177,094	(204,270)	(156,547)	U	11/26/2014
437076-10-2	HOME DEPOT INC			50,862.000	5,338,984	104.970	5,338,984	4,287,106		50,697		860,556	20,793	839,763		L	09/22/2014
43785V-10-2	HOMESTREET INC.			213,134.000	3,710,663	17.410	3,710,663	3,556,399				154,264		154,264		L	12/09/2014
J22302-11-1	HONDA MOTOR CO., LTD.		D	86,900.000	2,555,648	29.409	2,555,648	2,827,412		13,641		(11,019)	146,334	(157,353)	(260,744)	U	09/24/2014
438516-10-6	HONEYWELL INTERNATIONAL INC			32,015.000	3,198,939	99.920	3,198,939	3,732,087		56,675		262,289	5,491	256,797		L	09/22/2014
Y33370-10-0	HONG KONG AND CHINA GAS		D	472,000.000	1,080,965	2.290	1,080,965	1,045,642				35,797	11,860	23,937	(474)	U	09/23/2014
440452-10-0	HORMEL FOODS CORP			23,097.000	1,203,354	52.100	1,203,354	1,159,684		4,619		43,670		43,670		L	09/22/2014
441060-10-0	HOSPIRA INC.			113,419.000	6,946,914	61.250	6,946,914	6,474,879				492,223	20,188	472,034		L	12/17/2014
44107P-10-4	HOST HOTELS & RESORTS INC			67,443.000	1,603,120	23.770	1,603,120	1,458,983	17,535	13,489		144,137	10,998	133,139		L	09/22/2014
J22848-10-5	HOYA CORPORATION		D	44,400.000	1,520,180	34.238	1,520,180	1,439,765		9,504		235,514		235,514	(155,099)	U	09/24/2014
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	794,236.000	7,537,022	9.490	7,537,022	8,120,558		72,180		(249,398)	359,354	(608,752)	(334,139)	U	11/11/2014
443510-20-1	HUBBELL, INC. CLASS B			4,907.000	524,215	106.830	524,215	1,874,393		19,125			37,405	(37,405)		L	04/15/2014
444859-10-2	HUMANA INC COM			8,407.000	1,207,497	143.630	1,207,497	1,121,477	2,354	2,354		86,021	14,069	71,951		L	09/22/2014
Y38024-10-8	HUTCHISON WHAMPOA		D	127,000.000	1,461,634	11.509	1,461,634	1,561,859				(99,583)	53,967	(153,551)	(641)	U	09/23/2014
E6165F-16-6	IBERDROLA		D	275,170.000	1,863,636	6.773	1,863,636	1,941,148				59,790	26,969	32,820	(109,862)	U	12/02/2014
452308-10-9	ILLINOIS TOOL WKS INC			27,134.000	2,569,590	94.700	2,569,590	4,649,243	13,160	39,733		361,218		361,218		L	04/15/2014
452327-10-9	ILLUMINA INC			6,771.000	1,249,791	184.580	1,249,791	1,139,056				110,736	15,698	95,038		L	09/22/2014
453038-40-8	IMPERIAL OIL LTD		C	17,949.000	775,608	43.212	775,608	833,923				(22,145)	31,392	(53,537)	(36,171)	U	09/24/2014
E6282J-12-5	INDITEX SA		D	54,102.000	1,551,879	28.684	1,551,879	1,541,223	981	12,913		103,280	24,873	78,408	(92,624)	U	09/24/2014
G4766E-10-8	INDIVIOR PLC		D	31,605.000	73,625	2.330	73,625	61,776				14,917		14,917	(3,068)	U	12/23/2014
N4578E-41-3	ING GROEP NV -CVA OTHER		D	161,755.000	2,119,780	13.105	2,119,780	3,234,202				182,087	44,727	137,360	(274,086)	L	06/06/2014
G47791-10-1	INGERSOLL-RAND PLC		E	120,078.000	7,611,744	63.390	7,611,744	9,486,107		113,399		648,669	204,910	443,759		L	12/04/2014
J2467E-10-1	INPEX CORP		D	86,900.000	975,220	11.222	975,220	1,141,734		5,598		(67,016)	89,661	(156,677)	(99,498)	U	09/24/2014
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	209,839.000	1,073,261	5.115	1,073,261	1,115,367				44,780	22,672	22,107	(86,886)	U	09/23/2014
458140-10-0	INTEL CORP			186,662.000	6,773,964	36.290	6,773,964	7,500,738		120,120		1,730,156		1,730,156		L	05/30/2014
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			6,627.000	1,453,235	219.290	1,453,235	1,324,016		4,308		129,219	16,918	112,300		L	09/22/2014
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			57,781.000	9,270,384	160.440	9,270,384	14,365,188		298,774		(632,490)	868,295	(1,500,785)		L	12/04/2014
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT		F	625,000.000	162,400	0.260	162,400	82,556				(244,163)		(244,163)		U	12/31/1998
460146-10-3	INTERNATIONAL PAPER CO			111,986.000	6,000,210	53.580	6,000,210	5,993,204		44,794		618,578	26,916	591,662		L	09/22/2014
460690-10-0	INTERPUBLIC GROUP OF COS INC			195,472.000	4,059,953	20.770	4,059,953	3,346,535		82,952		600,099		600,099		L	10/01/2013
T55067-10-1	INTESA SANPAOLO EUR0.52		D	796,288.000	2,333,721	2.931	2,333,721	3,486,382		25,777		241,169	25,884	215,285	(254,287)	U	09/24/2014
461202-10-3	INTUIT INC.			19,824.000	1,827,575	92.190	1,827,575	1,424,133		41,270		314,607		314,607		L	11/26/2013
46120E-60-2	INTUITIVE SURGICAL INC			1,901.000	1,005,515	528.940	1,005,515	875,490				130,025		130,025		L	09/22/2014
G491BT-10-8	INVESCO LTD			28,777.000	1,137,267	39.520	1,137,267	1,158,482		7,194		(21,215)	12,043	(33,258)		L	09/22/2014
W48102-12-8	INVESTOR B		D	26,469.000	962,632	36.368	962,632	944,800				108,179	4,154	104,025	(90,347)	U	09/24/2014
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF		F	12,937.000	168,310	13.010	168,310	168,310					6,871	(6,871)		L	11/14/2014
J2501P-10-4	ITOCHU CORP JPY50		D	116,800.000	1,258,648	10.776	1,258,648	1,424,952		19,097		(37,887)	89,548	(127,436)	(128,416)	U	09/24/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G4984A-11-0	ITV PLC ORD GBP0.10		D	308,672.000	1,035,758	3.356	1,035,758	1,058,989		6,794		25,703	12,509	13,194	(48,933)	U	09/24/2014
X40338-10-9	JERONIMO MARTINS EUR1		D	4,429.000	44,670	10.086	44,670	44,670				1,203	1,135	68	(1,203)	U	11/11/2014
478160-10-4	JOHNSON & JOHNSON			165,526.000	17,309,054	104.570	17,309,054	14,109,157		457,430		1,381,405	141,068	1,240,337		L	12/18/2014
478366-10-7	JOHNSON CONTROLS INC			28,841.000	1,394,174	48.340	1,394,174	1,307,345	7,499			86,829	20,645	66,184		L	09/22/2014
46625H-10-0	JP MORGAN CHASE & CO			142,729.000	8,931,981	62.580	8,931,981	8,684,957		56,748		247,024	47,778	199,246		L	11/11/2014
J30642-16-9	KAO CORP		D	39,600.000	1,571,185	39.676	1,571,185	1,522,007				209,480		209,480	(160,303)	U	09/24/2014
B5337G-16-2	KBC GROUP NV		D	22,032.000	1,239,552	56.261	1,239,552	2,013,044				203,841	127,553	76,288	(967,575)	U	07/07/2014
J31843-10-5	KDDI CORP JPY5000		D	28,800.000	1,834,485	63.697	1,834,485	1,740,960		16,306		280,692	5,381	275,311	(187,167)	U	09/24/2014
487836-10-8	KELLOGG CO.			26,092.000	1,707,460	65.440	1,707,460	2,741,149		50,222		37,315	35,021	2,294		L	05/30/2014
Y4722Z-12-0	KEPPEL CORP		D	151,000.000	1,008,490	6.679	1,008,490	1,164,386				(114,622)	83,944	(198,566)	(41,274)	U	09/26/2014
F5433L-10-3	KERING SA		D	5,854.000	1,129,842	193.003	1,129,842	1,180,653				16,625	27,361	(10,736)	(67,435)	U	09/24/2014
G52416-10-7	KERRY A		D	14,476.000	999,680	69.058	999,680	1,011,439		1,951		47,891	6,333	41,559	(59,651)	U	09/24/2014
49271M-10-0	KEURIG GREEN MOUNTAIN INC			6,113.000	809,331	132.395	809,331	808,822		1,528		508	7,182	(6,674)		L	09/22/2014
493267-10-8	KEYCORP NEW COM			395,021.000	5,490,792	13.900	5,490,792	5,142,762		70,076		230,890	25,151	205,739		L	12/04/2014
J32491-10-2	KEYENCE CORP JPY50		D	3,000.000	1,346,428	448.809	1,346,428	1,283,469				200,331		200,331	(137,372)	U	09/24/2014
49338L-10-3	KEYSIGHT TECHNOLOGIES			11,078.000	374,104	33.770	374,104	362,194				11,910		11,910		L	11/26/2014
494368-10-3	KIMBERLY-CLARK CORP			17,930.000	2,071,632	115.540	2,071,632	5,586,534	15,061	65,322		189,672	19,546	170,126		L	05/30/2014
49456B-10-1	KINDER MORGAN INC DEL			31,501.000	1,332,807	42.310	1,332,807	1,023,467		150,918		295,794	97,023	198,771		L	05/03/2013
G5256E-44-1	KINGFISHER ORD GBP0.157142857		D	201,860.000	1,071,731	5.309	1,071,731	1,039,874		9,949		82,491		82,491	(50,634)	U	09/24/2014
482480-10-0	KLA TENCOR CORP			20,642.000	1,451,545	70.320	1,451,545	1,587,084		350,914		(135,539)	72,987	(208,525)		L	09/22/2014
500255-10-4	KOHLS CORP			137,937.000	8,419,674	61.040	8,419,674	7,709,538		138,173		637,093	18,295	618,798		L	12/04/2014
J35759-12-5	KOMATSU LTD NPV		D	62,200.000	1,392,425	22.386	1,392,425	1,420,106		12,823		114,384	14,905	99,479	(142,065)	U	09/24/2014
X4551T-10-5	KONE B		D	25,509.000	1,167,399	45.764	1,167,399	1,043,579				193,506	9,803	183,703	(69,685)	U	09/24/2014
N0139V-16-7	KONINKLIJKE AHOLD N.V.		D	154,158.000	2,752,388	17.854	2,752,388	3,567,595		40,558		296,058	41,350	254,708	(1,069,915)	U	11/11/2014
50076Q-10-6	KRAFT FOODS GROUP INC			34,507.000	2,162,209	62.660	2,162,209	1,954,388	18,979	18,979		207,820	4,412	203,408		L	09/22/2014
501044-10-1	KROGER CO			60,364.000	3,875,972	64.210	3,875,972	3,140,638		11,167		735,335	3,111	732,223		L	09/22/2014
J36662-13-8	KUBOTA CORP		D	79,000.000	1,160,340	14.688	1,160,340	1,180,975		6,785		97,751	11,111	86,640	(118,386)	U	09/24/2014
H4673L-14-5	KUEHNE & NAGEL INTL		D	0.000		112.026				3,116						U	04/01/2011
D39062-10-0	KWS SAAT AG		D	0.000		203.471				176						U	06/08/2010
J37479-11-0	KYOCERA CORP JPY50		D	31,600.000	1,464,361	46.341	1,464,361	1,472,861		8,816		140,905	4,577	136,328	(149,404)	U	09/24/2014
501797-10-4	L BRANDS INC			16,430.000	1,422,017	86.550	1,422,017	1,093,209		5,586		328,807		328,807		L	09/22/2014
F54432-11-1	LAFARGE (FRANCE)		D	13,939.000	979,631	70.280	979,631	996,389				39,033	8,783	30,250	(55,790)	U	11/26/2014
F01764-10-3	L'AIR LIQUIDE S.A.		D	16,779.000	2,088,213	124.454	2,088,213	2,098,303				114,588	27,677	86,911	(124,678)	U	09/22/2014
G5375M-11-8	LAND SECURITIES GROUP		D	95,754.000	1,727,462	18.041	1,727,462	1,655,484	3,585			153,563	22,959	130,604	(81,584)	U	09/22/2014
517834-10-7	LAS VEGAS SANDS CORP			19,993.000	1,162,793	58.160	1,162,793	1,200,402		9,997		(37,609)	20,253	(57,862)		L	09/22/2014
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		D	364,736.000	1,413,833	3.876	1,413,833	1,395,759				84,874	22,778	62,096	(66,800)	L	09/24/2014
524901-10-5	LEGG MASON INC COM			111,189.000	5,934,157	53.370	5,934,157	5,905,373	17,790	11,901		326,704	8,896	317,808		L	12/04/2014
F56196-18-5	LEGRAND		D	25,413.000	1,339,056	52.692	1,339,056	1,555,120		30,285		135,283	28,498	106,785	(171,633)	U	09/01/2014
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		R	42,277.000	2,042,402	48.310	2,042,402	1,769,072				273,330	18,890	254,440		L	09/22/2014
53219L-10-9	LIFEPOINT HOSPITALS INC			23,502.000	1,690,029	71.910	1,690,029	1,555,284				156,848	22,103	134,745		L	08/26/2014
534187-10-9	LINCOLN NA TL CORP IN COM			130,637.000	7,533,836	57.670	7,533,836	6,306,524		34,704		993,377	44,212	949,164		L	12/04/2014
D50348-10-7	LINDE AG		D	10,490.000	1,957,331	186.590	1,957,331	2,041,327				32,835	45,238	(12,403)	(116,831)	U	09/24/2014
H49983-17-6	LINDT & SPRUENGLI NAMEN		D	0.000		42,621.926				118						U	04/01/2011
H49983-18-4	LINDT & SPRUENGLI PART		D	0.000		3,694.248				129						U	04/01/2011
Y5281M-11-1	LINK REIT		D	234,000.000	1,464,980	6.261	1,464,980	1,350,796		27,030		114,827	1,218	113,610	(643)	L	09/23/2014
53578A-10-8	LINKEDIN CORP			5,348.000	1,228,489	229.710	1,228,489	1,112,692				115,797	771	115,026		L	09/22/2014
G5533W-24-8	LLOYDS BANKING GROUP PLC		D	2,338,876.000	2,765,089	1.182	2,765,089	3,425,883				24,827	128,897	(104,070)	(154,877)	U	09/24/2014
539481-10-1	LOBLAW COS LTD COM		C	18,256.000	979,905	53.676	979,905	936,358		3,276		89,452	11,168	78,284	(45,905)	U	09/24/2014
539830-10-9	LOCKHEED MARTIN CORP			63,614.000	12,250,148	192.570	12,250,148	8,728,980		312,547		2,312,284		2,312,284		L	12/04/2014
F58149-13-3	L'OREAL CMN STK		D	8,613.000	1,451,811	168.560	1,451,811	1,382,487				155,978	7,983	147,995	(86,654)	U	09/24/2014
548661-10-7	LOWES COS INC USD0.50			119,332.000	8,210,042	68.800	8,210,042	6,655,134		54,961		2,137,960	5,176	2,132,784		L	12/04/2014
F58485-11-5	LVMH MOET HENNESSY EURO.30		D	12,010.000	1,921,955	160.030	1,921,955	1,943,504		15,870		224,341	31,452	192,889	(114,751)	U	09/22/2014
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			41,351.000	3,282,856	79.390	3,282,856	6,025,820		121,512		(44,206)	60,285	(104,491)		L	12/17/2014
55261F-10-4	M & T BANK CORP			13,454.000	1,690,091	125.620	1,690,091	1,659,265		9,418		30,826	48,421	(17,595)		L	11/11/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	20,013.000	954,653	47.702	954,653	998,739		21,377		33,198	23,741	9,457	(77,284)	U	09/23/2014
55616P-10-4	MACYS INC			314,836.000	20,700,467	65.750	20,700,467	22,787,787	98,386	134,911		2,183,043		2,183,043		L	12/04/2014
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		C	13,776.000	1,497,311	108.690	1,497,311	1,388,714		4,331		178,637	42,192	136,444	(70,039)	U	09/24/2014
55973B-11-0	MAGNUM HUNTER RES CORP WARRANTS			0.000		0.000										U	10/15/2013
G5785G-10-7	MALLINCKRODT PLC			54,904.000	5,437,143	99.030	5,437,143	4,793,174				1,285,052		1,285,052		L	08/26/2014
56501R-10-6	MANULIFE FINANCIAL CORP		C	79,548.000	1,523,311	19.150	1,523,311	1,554,017		9,036		42,458	16,534	25,923	(73,164)	U	09/24/2014
565849-10-6	MARATHON OIL CORP			35,103.000	993,064	28.290	993,064	1,232,891		7,372		(239,827)	129,137	(368,964)		L	09/22/2014
56585A-10-2	MARATHON PETROLEUM CORP			30,338.000	2,738,308	90.260	2,738,308	3,926,744		106,207		45,949	5,712	40,238		L	02/06/2014
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	154,426.000	1,152,904	7.466	1,152,904	1,065,545	17,383			141,829	28,347	113,481	(54,470)	U	09/24/2014
570759-10-0	MARKWEST ENERGY PARTNERS LP			29,849.000	2,005,554	67.190	2,005,554	2,733,742		51,220			175,587	(175,587)		L	10/16/2014
571903-20-2	MARRIOTT I NTL INC NEW CL A			104,599.000	8,161,860	78.030	8,161,860	6,564,891		60,975		2,257,225	1,828	2,255,396		L	12/04/2014
571748-10-2	MARSH + MCLENNAN COS INC			26,503.000	1,517,032	57.240	1,517,032	1,058,000		40,469		235,347		235,347		L	06/03/2013
J39788-13-8	MARUBENI		D	233,700.000	1,412,590	6.044	1,412,590	1,611,519		21,598		(54,807)	107,116	(161,923)	(144,122)	U	09/24/2014
57636Q-10-4	MASTERCARD INC CLASS A			39,681.000	3,418,915	86.160	3,418,915	2,668,260		9,729		269,562	21,350	248,211		L	09/22/2014
J41551-10-2	MAZDA MOTOR CORP		D	49,400.000	1,206,210	24.417	1,206,210	1,214,064				115,211	4,229	110,982	(123,066)	L	09/24/2014
579780-20-6	MCCORMICK & CO.			21,855.000	1,623,827	74.300	1,623,827	1,470,032	8,742	8,086		153,795	4,271	149,523		L	09/22/2014
580135-10-1	MCDONALDS CORP			126,883.000	11,888,937	93.700	11,888,937	12,275,709		270,118		(94,637)	37,590	(132,227)		L	12/17/2014
580645-10-9	MCGRAW HILL FINANCIAL INC			15,957.000	1,419,854	88.980	1,419,854	1,360,072		4,787		59,782	6,733	53,049		L	09/22/2014
58155Q-10-3	MCKESSON CORP			21,232.000	4,407,339	207.580	4,407,339	3,245,225	5,096	25,223		668,791		668,791		L	08/26/2014
582839-10-6	MEAD JOHNSON NUTRITION CO A			13,252.000	1,332,356	100.540	1,332,356	1,281,825	4,970			50,531	3,617	46,913		L	09/22/2014
58404W-10-9	MEDCATH CORP			400.000	0.000											L	09/29/2011
58409L-10-8	MEDEQUITIES RLTY TR INC			670,000.000	10,050,000	15.000	10,050,000	10,050,000	80,400	53,600						U	07/28/2014
T6688Q-10-7	MEDIASET		D	30,889.000	128,578	4.163	128,578	104,509				27,533		27,533	(3,464)	U	11/11/2014
585055-10-6	MEDTRONIC INC.			94,949.000	6,855,318	72.200	6,855,318	5,242,969	28,959	120,585		1,370,275	2,381	1,367,895		L	12/04/2014
58933Y-10-5	MERCK & CO. INC.			261,647.000	14,858,933	56.790	14,858,933	14,192,166	117,741	392,747		1,321,784	39,441	1,282,343		L	12/04/2014
59151K-10-8	METHANEX CORP		A	17,852.000	818,157	45.830	818,157	1,942,824		15,411			251,387	(251,387)		L	04/15/2014
59156R-10-8	METLIFE INC COM			60,574.000	3,276,448	54.090	3,276,448	3,290,280		21,201		(13,832)	67,443	(81,275)		L	09/22/2014
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000	0.000											U	09/29/2011
G60754-10-1	MICHAEL KORS HOLDINGS LTD.		F	15,193.000	1,140,994	75.100	1,140,994	1,127,250				13,745	22,950	(9,205)		L	09/22/2014
F61824-14-4	MICHELIN (CGDE) CMN STK		D	14,581.000	1,328,048	91.081	1,328,048	1,388,921				9,329	35,877	(26,547)	(70,203)	U	11/26/2014
595112-10-3	MICRON TEC HNOLOGY INC COM			48,404.000	1,694,624	35.010	1,694,624	1,503,907				190,717		190,717		L	09/22/2014
594918-10-4	MICROSOFT CORP			364,906.000	16,949,884	46.450	16,949,884	15,920,330		190,963		776,624	180,184	596,440		L	12/01/2014
J43830-11-6	MITSUBISHI CORPORATION		D	105,600.000	1,952,669	18.491	1,952,669	2,148,550		30,234		3,343	105,474	(102,131)	(199,224)	U	09/24/2014
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	119,000.000	1,435,205	12.061	1,435,205	1,507,914		7,614		73,721	39,151	34,570	(146,429)	U	09/24/2014
J43916-11-3	MITSUBISHI ESTATE CO		D	72,000.000	1,534,643	21.314	1,534,643	1,562,735		3,071		128,482	15,127	113,355	(156,575)	U	09/24/2014
J44002-12-9	MITSUBISHI HEAVY INDS		D	221,000.000	1,234,628	5.587	1,234,628	1,366,627		7,821		(6,034)	71,076	(77,110)	(125,965)	U	09/24/2014
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	616,700.000	3,417,967	5.542	3,417,967	3,517,153		38,712		249,538	53,408	196,130	(348,724)	U	09/24/2014
J44690-13-9	MITSUI & CO NPV		D	100,100.000	1,353,785	13.524	1,353,785	1,541,347		22,927		(49,439)	100,994	(150,433)	(138,122)	U	09/24/2014
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	54,000.000	1,466,033	27.149	1,466,033	1,588,765		4,223		26,843	66,086	(39,243)	(149,575)	U	09/24/2014
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	1,271,500.000	2,147,538	1.689	2,147,538	2,270,963		31,040		95,682	66,461	29,221	(219,106)	U	09/24/2014
60871R-20-9	MOLSON COORS BREWING CO. CL B			15,196.000	1,132,406	74.520	1,132,406	1,149,663		5,623		(17,257)	9,947	(27,204)		L	09/22/2014
609207-10-5	MONDELEZ INTERNATIONAL INC			180,771.000	6,566,507	36.325	6,566,507	6,118,162	27,116	52,588		78,178	18,228	59,950		L	12/18/2014
61166W-10-1	MONSANTO CO			21,801.000	2,604,565	119.470	2,604,565	3,044,978		43,750		59,101	30,014	29,087		L	05/30/2014
611740-10-1	MONSTER BEVERAGE CORPORATION			11,167.000	1,209,944	108.350	1,209,944	1,023,092				186,853		186,853		L	09/22/2014
615369-10-5	MOODYS CORP			12,375.000	1,185,649	95.810	1,185,649	1,167,788		3,465		17,861		17,861		L	09/22/2014
617446-44-8	MORGAN STANLEY			59,801.000	2,320,279	38.800	2,320,279	2,103,152		5,980		217,127	19,294	197,834		L	09/22/2014
61945C-10-3	MOSAIC COMPANY			45,572.000	2,080,362	45.650	2,080,362	2,725,348		32,275		38,188	123,807	(85,619)		L	09/22/2014
620076-30-7	MOTOROLA SOLUTIONS INC			23,135.000	1,551,896	67.080	1,551,896	2,341,104	7,866	28,284		36,436	44,378	(7,942)		L	05/30/2014
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		D	7,550.000	1,514,276	200.566	1,514,276	1,511,317				93,345	9,839	83,505	(90,386)	U	09/24/2014
J46840-10-4	MURATA MANUFACTURING CO LTD		D	14,100.000	1,558,239	110.513	1,558,239	1,518,975		8,074		198,245		198,245	(158,982)	U	09/24/2014
628530-10-7	MYLAN INC			69,204.000	3,901,029	56.370	3,901,029	3,348,471				729,014	189,338	539,676		L	09/22/2014
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION			186,533.000	3,620,606	19.410	3,620,606	3,565,081		12,098		55,525	55,888	(363)		L	12/12/2014
637071-10-1	NATIONAL OILWELL VARCO INC			23,375.000	1,531,764	65.530	1,531,764	1,736,380		10,753		(204,616)	110,173	(314,789)		L	09/22/2014
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	84,808.000	2,331,930	27.497	2,331,930	2,426,515		68,986		94,195	50,931	43,264	(188,781)	U	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
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	35,993.000	1,536,364	42.685	1,536,364	1,638,603		779		(30,308)	55,048	(85,356)	(71,931)	U	09/24/2014
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	138,960.000	1,989,290	14.316	1,989,290	2,010,359	35,580			72,881	11,344	61,537	(93,950)	U	09/22/2014
H57312-64-9	NESTLE SA PAR CHF1		D	133,634.000	9,810,899	73.416	9,810,899	9,909,524		110,052		423,302	54,778	368,525	(521,927)	U	11/11/2014
64110L-10-6	NETFLIX INC			2,673.000	913,124	341.610	913,124	1,099,302				(186,179)	100,324	(286,503)		L	09/22/2014
65080T-10-2	NEWBRIDGE BANCORP			485,734.000	4,230,743	8.710	4,230,743	3,996,239				234,504	6,062	228,442		L	12/22/2014
651639-10-6	NEWMONT MINING CORP			399,458.000	7,549,756	18.900	7,549,756	7,695,945		71,434		(146,194)	1,750,630	(1,896,824)		L	03/25/2014
G6500M-10-6	NEXT ORD GBP0.10		D	15,206.000	1,617,029	106.342	1,617,029	1,682,949	13,272			10,475	35,494	(25,019)	(76,395)	U	09/24/2014
65339F-10-1	NEXTERA ENERGY INC			57,977.000	6,162,375	106.290	6,162,375	5,653,559		194,924		1,000,283	16,535	983,748		L	12/04/2014
J52968-10-4	NIDEC CORPORATION JPY50		D	16,800.000	1,100,103	65.482	1,100,103	1,087,270		3,607		125,073		125,073	(112,240)	U	09/24/2014
654106-10-3	NIKE INC CL B			29,884.000	2,873,347	96.150	2,873,347	2,570,299	8,368	774		464,164		464,164		L	09/22/2014
654111-10-3	NIKON CORP		D	9,200.000	123,081	13.378	123,081	123,081				286	2,032	(1,746)	(286)	U	12/30/2014
J51699-10-6	NINTENDO CO LTD COM STK		D	5,500.000	578,235	105.134	578,235	578,235				20,319	6,714	13,605	(20,319)	L	11/11/2014
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP		D	528,000.000	1,325,122	2.510	1,325,122	1,399,066		7,558		61,253	39,818	21,435	(135,198)	U	09/24/2014
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	25,200.000	1,305,452	51.804	1,305,452	1,463,391		15,886		(24,748)	85,044	(109,792)	(133,191)	U	09/24/2014
J57160-12-9	NISSAN MOTOR CO CMN STK		D	141,300.000	1,245,708	8.816	1,245,708	1,339,823		16,795		32,980	50,678	(17,698)	(127,096)	L	09/24/2014
655044-10-5	NOBLE ENER GY INC COM			20,619.000	977,959	47.430	977,959	1,286,193		3,711		(308,234)	165,985	(474,218)		L	09/22/2014
654902-20-4	NOKIA CORPORATION ADR		F	93,972.000	738,620	7.860	738,620	738,620					25,457	(25,457)		L	11/11/2014
X61873-13-3	NOKIA OYJ EUR0.06		D	168,125.000	1,334,568	7.938	1,334,568	1,415,307				(1,075)	43,475	(44,550)	(79,664)	L	09/24/2014
X5862L-10-3	NOKIAN RENKAAT		D	1,593.000	39,111	24.552	39,111	39,111				1,054	4,625	(3,572)	(1,054)	U	11/11/2014
J59009-15-9	NOMURA HOLDINGS INC		D	261,800.000	1,507,104	5.757	1,507,104	1,591,670		11,243		69,199	45,535	23,664	(153,765)	U	09/24/2014
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	107,583.000	1,249,231	11.612	1,249,231	3,094,122		34,907		44,823	80,689	(35,865)	(194,674)	U	07/31/2014
655664-10-0	NORDSTROM INC			59,239.000	4,702,984	79.390	4,702,984	4,061,396		53,353		890,352		890,352		L	12/04/2014
655844-10-8	NORFOLK SOUTHERN CORP			22,294.000	2,443,645	109.610	2,443,645	3,332,307		46,466		349,017		349,017		L	04/15/2014
D5813Z-10-4	NORMA GROUP ORD		D	0.000		48.488			4,472							U	04/15/2014
664397-10-6	NORTHEAST UTILITIES			116,885.000	6,255,685	53.520	6,255,685	6,828,460		192,956		1,181,021	21,191	1,159,830		L	12/04/2014
665859-10-4	NORTHERN TRUST CORP			43,510.000	2,932,574	67.400	2,932,574	2,959,844	14,358			(27,270)	64,287	(91,557)		L	09/22/2014
666807-10-2	NORTHROP GRUMMAN CORP			41,569.000	6,126,855	147.390	6,126,855	5,090,845		119,499		1,301,630		1,301,630		L	12/04/2014
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	87,853.000	8,165,073	92.940	8,165,073	10,842,401	50,476	121,201		1,246,163	8,635	1,237,527	(751,645)	U	09/29/2014
K72807-13-2	NOVO-NORDISK B ORD		D	86,713.000	3,667,909	42.299	3,667,909	4,004,319				(116,163)	181,139	(297,302)	(220,247)	U	09/24/2014
J59399-10-5	NTT DOCOMO, INC		D	106,100.000	1,564,576	14.746	1,564,576	1,745,766		22,815		(21,561)	97,564	(119,125)	(159,629)	U	09/24/2014
670346-10-5	NUCOR CORP.			27,463.000	1,347,060	49.050	1,347,060	2,114,541	10,230	32,813		(63,129)	28,647	(91,776)		L	04/15/2014
67066G-10-4	NVIDIA CORP			291,743.000	5,849,447	20.050	5,849,447	5,638,159		22,709		404,886	216,704	188,182		L	12/04/2014
Y64248-20-9	OCBC BANK		D	144,000.000	1,136,699	7.894	1,136,699	1,099,889				83,331	54	83,277	(46,522)	U	09/26/2014
674599-10-5	OCCIDENTAL PETROLEUM CORP			27,994.000	2,256,596	80.610	2,256,596	2,444,878	20,156	105,504		(214,567)	93,645	(308,212)		L	09/22/2014
G67395-11-4	OLD MUTUAL PLC		D	593,100.000	1,761,738	2.970	1,761,738	1,828,021		14,264		(6,033)	43,666	(49,699)	(60,250)	U	11/26/2014
681919-10-6	OMNICOM GROUP			72,486.000	5,615,490	77.470	5,615,490	6,436,866	36,243	131,518		337,663	5	337,658		L	12/04/2014
68389X-10-5	ORACLE CORP COM			234,520.000	10,546,364	44.970	10,546,364	11,003,399		87,550		1,449,583	55,417	1,394,167		L	12/04/2014
67103H-10-7	OREILLY AUTOMOTIVE INC			19,130.000	3,684,821	192.620	3,684,821	2,542,273				988,042	13,160	974,882		L	09/22/2014
Q71610-10-1	ORIGIN ENERGY LTD		D	88,592.000	846,067	9.550	846,067	1,071,230				(156,670)	121,240	(277,911)	(68,493)	U	09/23/2014
J61933-12-3	ORIX CORP COMMON STOCK		D	99,900.000	1,269,424	12.707	1,269,424	1,359,009				39,930	48,238	(8,308)	(129,515)	U	09/24/2014
R67787-10-2	ORKLA ASA		D	104,819.000	715,099	6.822	715,099	881,152				(38,260)	89,414	(127,674)	(127,792)	U	09/24/2014
J63117-10-5	OTSUKA HOLDINGS CO LTD		D	34,800.000	1,049,848	30.168	1,049,848	1,150,736		8,718		6,225	54,324	(48,099)	(107,113)	U	09/24/2014
69007J-10-6	OUTFRONT MEDIA INC			38,095.330	1,022,479	26.840	1,022,479	1,016,882		45,536		5,597		5,597		L	12/31/2014
69331C-10-8	P G & E CORP			29,059.000	1,547,101	53.240	1,547,101	1,170,497	13,222	149,255		376,605		376,605		L	05/03/2013
693718-10-8	PACCAR INC			36,207.000	2,462,438	68.010	2,462,438	3,345,445	36,207	32,498		272,824	135,838	136,986		L	09/22/2014
696429-30-7	PALL CORP			7,370.000	745,918	101.210	745,918	954,104		8,446		129,049	10,805	118,243		L	04/15/2014
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG		D	0.000		99.677				550						U	06/08/2010
J41121-10-4	PANASONIC CORP		D	122,300.000	1,455,624	11.902	1,455,624	1,461,539		6,921		142,598	3,844	138,753	(148,513)	U	09/24/2014
69840W-10-8	PANERA BREAD COMPANY			426.000	74,465	174.800	74,465	72,065				2,399		2,399		L	11/11/2014
H60477-20-7	PARGESA HOLDING S.A.		D	0.000		69.508				1,100						U	04/01/2011
701094-10-4	PARKER HAN NIFIN CORP COM			17,405.000	2,244,375	128.950	2,244,375	3,419,793		30,291		198,204	82,145	116,060		L	04/15/2014
H6120A-10-1	PARTNERS GROUP HOLDING AG		D	0.000		253.647				824						U	12/15/2010
704326-10-7	PAYCHEX INC			39,788.000	1,837,012	46.170	1,837,012	1,453,058		58,133		25,464		25,464		L	06/03/2013
70469L-10-0	PEAK RESORTS INC			308,133.000	2,465,064	8.000	2,465,064	2,465,064	33,617				308,133	(308,133)		L	11/20/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G69651-10-0	PEARSON		D	59,666.000	1,107,114	18.555	1,107,114	1,161,934				(2,514)	29,518	(32,032)	(52,305)	U	09/24/2014
706327-10-3	PEMBINA PIPELINE CORP		C	32,938.000	1,204,054	36.555	1,204,054	1,362,636		7,248		(102,799)	85,387	(188,186)	(55,783)	U	09/24/2014
G7S00T-10-4	PENTAIR PLC		E	8,526.000	566,297	66.420	566,297	1,521,944		8,798		7,929	159,752	(151,823)		L	06/04/2014
713448-10-8	PEPSICO INC.			95,359.000	9,017,147	94.560	9,017,147	7,781,123	61,817	229,260		1,106,199	4,931	1,101,268		L	12/04/2014
714046-10-9	PERKINELMER INC			28,445.000	1,243,900	43.730	1,243,900	1,332,100		3,364		3,698	91,898	(88,200)		L	08/26/2014
G97822-10-3	PERRIGO PLC		E	8,407.000	1,405,314	167.160	1,405,314	1,225,404		3,870		177,573	62,363	115,209		L	12/27/2013
717081-10-3	PFIZER INC			675,904.000	21,054,410	31.150	21,054,410	19,150,906		314,566		754,617	48,272	706,345		L	12/04/2014
N6817P-10-9	PHILIPS ELECTRONICS ORD		D	52,090.000	1,522,215	29.223	1,522,215	1,555,199				57,864	17,761	40,102	(90,848)	U	09/24/2014
718546-10-4	PHILLIPS 66			104,048.000	7,460,242	71.700	7,460,242	13,990,812		252,476		(404,415)	125,880	(530,295)		L	10/29/2014
723787-10-7	PIONEER NA T RES CO COM			18,224.000	2,712,642	148.850	2,712,642	6,534,869		1,306		(216,318)	452,384	(668,702)		L	10/16/2014
726503-10-5	PLAINS ALL AMER PIPELINE LP			38,230.000	1,961,964	51.320	1,961,964	2,461,339		85,376			19,241	(19,241)		L	10/17/2014
693475-10-5	PNC FINL SVCS GROUP INC			4,048.000	369,299	91.230	369,299	358,269				11,030		11,030		L	11/11/2014
X6769Q-10-4	PORTUGAL TELECOM SGPS SA		D	0.000		8.453				5,877						U	11/16/2009
S26969-80-8	POTASH CORP OF SASKATCHEWAN		C	41,965.000	1,488,023	35.459	1,488,023	1,463,717		10,854		96,989	4,035	92,954	(72,683)	U	09/23/2014
Y33549-11-7	POWER ASSETS HOLDINGS LTD		D	100,000.000	970,360	9.704	970,360	887,242				83,544	1,700	81,844	(426)	U	09/23/2014
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	49,130.000	1,347,178	27.421	1,347,178	1,388,188		10,456		20,734	22,083	(1,350)	(61,743)	U	09/24/2014
73927C-10-0	POWER FINANCIAL CORP		C	25,818.000	806,471	31.237	806,471	813,955		6,011		29,576	12,099	17,477	(37,060)	U	09/24/2014
693506-10-7	PPG INDUSTRIES INC			8,823.000	2,039,436	231.150	2,039,436	1,769,316		5,911		270,121	18,027	252,093		L	09/22/2014
69351T-10-6	PPL CORP			158,565.000	5,760,666	36.330	5,760,666	6,384,874	59,065	223,263		833,007	5,398	827,608		L	12/04/2014
74005P-10-4	PRAXAIR INC.			16,049.000	2,079,308	129.560	2,079,308	2,050,828		84,289		(1,179)	329	(1,508)		L	11/11/2014
740189-10-5	PRECISION CASTPARTS CORP COM			6,981.000	1,681,583	240.880	1,681,583	1,500,144	136	766		(198,400)		(198,400)		L	06/03/2013
741503-40-3	PRICELINE.COM			2,205.000	2,514,163	1,140.210	2,514,163	2,555,780				(41,617)	22,420	(64,037)		L	09/22/2014
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										U	06/11/2010
74251V-10-2	PRINCIPAL FINANCIAL GROUP			49,926.000	2,593,156	51.940	2,593,156	2,620,831		16,975		(27,674)	77,613	(105,287)		L	09/22/2014
742718-10-9	PROCTER & GAMBLE CO			142,262.000	12,958,646	91.090	12,958,646	10,813,308		346,342		1,396,426	34,355	1,362,071		L	12/04/2014
74340W-10-3	PROLOGIS INC			41,033.000	1,765,650	43.030	1,765,650	1,567,052		13,541		198,598	10,827	187,771		L	09/22/2014
G72899-10-0	PRUDENTIAL CORP		D	99,666.000	2,318,645	23.264	2,318,645	2,274,956				153,194	27,848	125,345	(109,504)	L	09/22/2014
744320-10-2	PRUDENTIAL FINL INC			17,514.000	1,584,316	90.460	1,584,316	1,588,380		10,158		(4,064)	25,953	(30,017)		L	09/22/2014
74460D-10-9	PUBLIC STORAGE			8,515.000	1,573,998	184.850	1,573,998	1,454,784		78,043		267,559	3,855	263,704		L	05/30/2014
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			37,593.000	1,556,726	41.410	1,556,726	1,416,057		13,909		140,670	8,666	132,004		L	09/22/2014
F7607Z-16-5	PUBLICIS GROUPE		D	17,003.000	1,227,065	72.168	1,227,065	1,190,621				109,686	12,281	97,405	(73,242)	U	09/24/2014
Q78063-11-4	QBE INS GROUP NPV		D	77,940.000	714,999	9.174	714,999	783,419				(10,538)	36,842	(47,380)	(57,882)	U	09/23/2014
N72482-10-7	QIAGEN N V		E	53,678.000	1,259,286	23.460	1,259,286	1,256,038				37,038	33,790	3,248		L	08/26/2014
747277-10-1	QLOGIC COR P COM			55,078.000	733,639	13.320	733,639	644,679				88,960		88,960		L	11/11/2014
747525-10-3	QUALCOMM INC			113,412.000	8,429,914	74.330	8,429,914	12,953,282		149,650		(269,976)	419,278	(689,254)		L	12/04/2014
74834L-10-0	QUEST DIAGNOSTICS INC			75,833.000	5,085,361	67.060	5,085,361	4,262,650		76,672		921,619		921,619		L	12/10/2014
754730-10-9	RAYMOND JAMES FINANCIAL INC			29,922.000	1,714,231	57.290	1,714,231	1,603,221	5,386	4,788		111,011	50,032	60,979		L	09/22/2014
755111-50-7	RAYTHEON COMPANY			16,171.000	1,749,217	108.170	1,749,217	3,099,358		22,790		183,416		183,416		L	04/15/2014
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	31,605.000	2,567,509	81.237	2,567,509	2,670,272				38,886	41,331	(2,445)	(106,993)	U	12/09/2014
G74570-12-1	REED ELSEVIER (GB)		D	100,266.000	1,719,748	17.152	1,719,748	1,629,000				171,999	12,413	159,586	(81,251)	U	09/24/2014
N73430-11-3	REED ELSEVIER (NL)		D	60,531.000	1,453,195	24.007	1,453,195	1,388,433				151,501	7,758	143,743	(86,739)	U	09/24/2014
75886F-10-7	REGENERON PHARMACEUTICALS INC			3,437.000	1,410,029	410.250	1,410,029	1,227,975				182,054		182,054		L	09/22/2014
7591EP-10-0	REGIONS FINANCIAL CORP			159,642.000	1,685,820	10.560	1,685,820	1,602,806	7,982			83,014	54,835	28,178		L	09/22/2014
F77098-10-5	RENAULT SA COMMON STOCK		D	14,003.000	1,025,643	73.245	1,025,643	1,522,183		19,221		5,926	91,903	(85,978)	(109,367)	U	11/26/2014
E8471S-13-0	REPSOL YPF SA EUR1		D	72,293.000	1,359,852	18.810	1,359,852	1,626,959				(185,916)	143,831	(329,748)	(81,191)	U	09/22/2014
760759-10-0	REPUBLIC S VCS INC COM			102,441.000	4,123,250	40.250	4,123,250	3,945,149	28,683			178,102		178,102		L	12/04/2014
D6530N-11-9	RHOEN KLINIKUM AG		D	0.000		19.261				294						U	06/08/2010
762760-10-6	RICE ENERGY INC			60,979.000	1,278,730	20.970	1,278,730	2,107,625					105,523	(105,523)		L	02/10/2014
G75754-10-4	RIO TINTO CMN STK		D	51,646.000	2,415,886	46.778	2,415,886	3,662,084		46,551		(38,679)	173,717	(212,396)	(131,563)	U	09/24/2014
Q81437-10-7	RIO TINTO LTD		D	26,579.000	1,261,555	47.464	1,261,555	1,349,354				14,330	47,279	(32,949)	(102,129)	U	09/23/2014
767754-10-4	RITE AID CORP.			328,125.000	2,467,500	7.520	2,467,500	2,368,462				879,375	780,337	99,038		L	08/26/2014
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	33,867.000	9,199,118	271.625	9,199,118	9,689,700		77,494		(45,334)	446,401	(491,734)	(445,249)	U	11/11/2014
773903-10-9	ROCKWELL AUTOMATION INC			18,469.000	2,053,753	111.200	2,053,753	3,324,557		33,777		(66,145)	110,430	(176,575)		L	09/22/2014
774341-10-1	ROCKWELL COLLINS INC			1,263.000	106,698	84.480	106,698	106,698		379			945	(945)		L	11/11/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	30,050.000	1,171,905	38.998	1,171,905	1,158,505				68,024	16,860	51,164	(54,624)	U	09/24/2014
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		D	93,726.000	1,271,446	13.566	1,271,446	1,444,484				(104,014)	88,353	(192,367)	(60,071)	L	09/24/2014
G76312-14-2	ROLLS ROYCE HOLDINGS PLC PREFERRED		D	8,435,340.000	13,159	0.002	13,159	13,557				224	218	7	(622)	U	10/23/2014
776696-10-6	ROPER CORP.			15,971.000	2,497,066	156.350	2,497,066	5,162,653		11,695		345,699		345,699		L	04/15/2014
778296-10-3	ROSS STORES, INC.			39,602.000	3,732,885	94.260	3,732,885	2,821,336		18,586		787,732	19,046	768,686		L	09/22/2014
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC		D	144,677.000	889,723	6.150	889,723	850,707				81,050		81,050	(42,034)	U	09/24/2014
780087-10-2	ROYAL BK OF CANADA COM NPV		C	50,802.000	3,519,407	69.277	3,519,407	3,666,601		28,721		20,795	79,261	(58,466)	(167,990)	U	09/24/2014
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		D	156,137.000	5,242,871	33.579	5,242,871	5,714,845		62,554		(250,721)	290,135	(540,856)	(221,252)	U	11/11/2014
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	105,641.000	3,678,237	34.818	3,678,237	6,903,972		204,248		(826)	111,189	(112,015)	(223,266)	U	06/23/2014
781220-10-8	RUCKUS WIRELESS INC			42,140.000	506,523	12.020	506,523	506,523					24,549	(24,549)		L	11/11/2014
D6629K-10-9	RWE AG (NEU) CMN STK		D	24,342.000	755,524	31.038	755,524	903,051				(102,431)	79,442	(181,873)	(45,096)	U	09/24/2014
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR		F	3,036.000	216,376	71.270	216,376	188,331				28,044		28,044		L	11/11/2014
F03381-13-8	SAFRAN		D	17,247.000	1,069,577	62.015	1,069,577	1,103,578		9,996		29,840	18,307	11,534	(63,842)	U	09/24/2014
79466L-30-2	SALESFORCE.COM INC			28,349.000	1,681,379	59.310	1,681,379	1,624,888				56,491		56,491		L	09/22/2014
D80900-10-9	SALZGITTER		D	0.000		51.572				102						U	12/23/2009
X75653-10-9	SAMPO PLC		D	20,352.000	956,020	46.974	956,020	988,299				24,777	17,380	7,397	(57,056)	U	09/24/2014
80004C-10-1	SANDISK CORP			67,061.000	6,570,637	97.980	6,570,637	6,565,366		18,682		42,735	76,157	(33,421)		L	12/04/2014
G7800X-10-7	SANDS CHINA LTD			162,000.000	796,959	4.920	796,959	881,135				(83,826)	45,325	(129,152)	(350)	U	09/23/2014
F5548N-10-1	SANOFI S.A.		D	44,265.000	4,052,577	91.553	4,052,577	6,032,901		65,740		59,767	197,233	(137,467)	(2,023,188)	U	09/24/2014
Q82869-11-8	SANTOS		D	84,177.000	568,312	6.751	568,312	883,516				(269,197)	169,726	(438,922)	(46,007)	U	09/23/2014
D66992-10-4	SAP AG		D	37,752.000	2,661,429	70.498	2,661,429	2,756,658		5,193		63,673	51,276	12,397	(158,902)	U	09/22/2014
802912-10-5	SAPUTO GROUP INC		C	46,388.000	1,398,549	30.149	1,398,549	1,105,833		4,440		356,188	245,323	110,865	(63,472)	U	09/24/2014
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		D	534,554.000	1,531,086	2.864	1,531,086	1,567,329				87,705	19,516	68,189	(123,949)	U	09/23/2014
H7258G-23-3	SCHINDLER NAMEN		D	0.000		141.934				888						U	04/01/2011
H7258G-20-9	SCHINDLER PART		D	0.000		145.686				1,731						U	04/01/2011
806857-10-8	SCHLUMBERGER LTD			56,220.000	4,801,750	85.410	4,801,750	5,391,771	22,488			(590,020)	343,915	(933,935)		L	11/11/2014
S48341-08-5	SCHNEIDER ELECTRIC		D	27,205.000	1,995,251	73.341	1,995,251	3,523,334		32,374		16,873	111,340	(94,467)	(226,830)	U	11/26/2014
G7945E-10-5	SEADRILL LTD		D	48,771.000	562,351	11.530	562,351	994,662				(347,319)	243,277	(590,597)	(84,992)	L	11/26/2014
G7945M-10-7	SEAGATE TECHNOLOGY		E	106,829.000	7,104,129	66.500	7,104,129	6,265,037		145,061		991,362	18,861	972,501		L	12/04/2014
J69972-10-7	SECOM CO. LTD. ORD		D	29,900.000	1,731,978	57.926	1,731,978	1,775,471		12,566		133,215	23,419	109,796	(176,708)	U	09/24/2014
816851-10-9	SEMPRA ENERGY			14,833.000	1,651,803	111.360	1,651,803	1,453,367	9,790	26,924		226,951		226,951		L	09/22/2014
L8300G-13-5	SES		D	28,829.000	1,036,597	35.957	1,036,597	1,017,086				81,380	10,843	70,537	(61,869)	U	09/24/2014
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	46,300.000	1,683,127	36.353	1,683,127	1,728,474				126,377	24,417	101,960	(171,724)	U	09/24/2014
H7485A-10-8	SGS		D	12.000	24,697	2,058.069	24,697	24,697		5,210		650	2,010	(1,359)	(651)	U	11/11/2014
82028K-20-0	SHAW COMMUNICATIONS INC CL B		C	61,029.000	1,651,854	27.067	1,651,854	1,519,974		12,045		207,017	11,275	195,742	(75,137)	U	09/24/2014
824348-10-6	SHERWIN WILLIAMS CO			5,826.000	1,532,471	263.040	1,532,471	1,028,872		13,688		463,400		463,400		L	06/03/2013
J72208-10-1	SHIMAMURA CO LTD JPY50		D	8,700.000	754,660	86.743	754,660	738,884				42,295		42,295	(26,518)	U	11/11/2014
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	27,100.000	1,777,961	65.607	1,777,961	1,772,643		9,838		186,717	969	185,749	(181,400)	U	09/24/2014
G8124V-10-8	SHIRE PLC COM		D	26,467.000	1,870,720	70.681	1,870,720	2,124,917				(165,847)	136,865	(302,712)	(88,350)	L	09/22/2014
D69671-21-8	SIEMANS AG		D	30,848.000	3,499,474	113.442	3,499,474	3,694,513				13,898	105,024	(91,126)	(208,938)	U	09/22/2014
H7631K-15-8	SIKA AG		D	0.000		2,465.611				1,809						U	04/01/2011
828806-10-9	SIMON PPTY GROUP INC			13,901.000	2,531,511	182.110	2,531,511	3,929,363		37,045		229,102	10,950	218,153		L	05/30/2014
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	366,000.000	1,077,200	2.943	1,077,200	1,083,862	18,934			37,425	3,586	33,838	(44,087)	U	09/26/2014
W25381-14-1	SKAND ENSKILDA A		D	84,412.000	1,073,447	12.717	1,073,447	1,095,427				78,766	11,835	66,931	(100,746)	U	09/24/2014
J75734-10-3	SMC CORP		D	5,100.000	1,359,915	266.650	1,359,915	1,373,236		3,285		125,426	7,173	118,253	(138,748)	U	09/24/2014
G82343-16-4	SMITH & NEPHEW ORD USD0.20		D	85,014.000	1,574,799	18.524	1,574,799	1,464,688		9,203		184,514	16,889	167,625	(74,402)	U	09/24/2014
832696-40-5	SMUCKER J M CO COM NEW			14,661.000	1,480,468	100.980	1,480,468	2,419,914		47,174		(1,447)	15,251	(16,698)		L	01/28/2014
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	39,962.000	1,691,981	42.340	1,691,981	3,178,069		30,501		(65,225)	345,973	(411,198)	(188,229)	U	11/26/2014
F84941-12-3	SODEXO		D	13,280.000	1,305,969	98.341	1,305,969	1,321,658				62,262	11,770	50,492	(77,952)	U	09/24/2014
J75963-10-8	SOFTBANK CORP COMMON STOCK		D	41,600.000	2,501,656	60.136	2,501,656	2,840,792		5,951		(83,901)	182,612	(266,512)	(255,236)	L	09/24/2014
E89049-15-4	SOL MELIA SA		D	0.000		9.538			24							U	06/08/2010
B82095-11-6	SOLVAY SA COMMON STOCK		D	10,112.000	1,375,333	136.010	1,375,333	1,509,359				(51,936)	72,162	(124,098)	(82,090)	U	09/24/2014
J76379-10-6	SONY CORP NPV		D	66,400.000	1,369,315	20.622	1,369,315	1,147,426				361,596		361,596	(139,707)	U	09/24/2014
842587-10-7	SOUTHERN CO			46,353.000	2,276,396	49.110	2,276,396	1,957,901		190,629		318,495		318,495		L	11/11/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
844741-10-8	SOUTHWEST AIRLINES CO			169,763.000	7,184,370	42.320	7,184,370	4,895,794	11,274	16,926		2,685,711		2,685,711		L	12/04/2014
847560-10-9	SPECTRA ENERGY CORP			128,160.000	4,652,208	36.300	4,652,208	5,795,076		189,068		6,137	31,273	(25,136)		L	12/04/2014
G8842P-10-2	SSE PLC		D	60,221.000	1,523,061	25.291	1,523,061	1,504,170				90,848		90,848	(71,958)	U	09/24/2014
790849-10-3	ST JUDE MEDICAL INC			18,074.000	1,175,352	65.030	1,175,352	1,107,446	4,880	4,880		67,906	11,123	56,783		L	09/22/2014
D76226-11-3	STADA ARZNEIMITTEL AG		D	0.000		27.108				126						U	06/08/2010
G84228-15-7	STANDARD CHARTERED ORD USD0.50		D	107,630.000	1,616,137	15.016	1,616,137	1,962,407				(269,919)	186,457	(456,376)	(76,352)	U	09/24/2014
G84278-10-3	STANDARD LIFE		D	162,848.000	1,015,944	6.239	1,015,944	1,080,308				(16,368)	34,658	(51,026)	(47,997)	U	09/24/2014
854502-10-1	STANLEY BLACK & DECKER INC			21,435.000	2,059,475	96.080	2,059,475	4,675,480		58,611		331,143		331,143		L	04/15/2014
855244-10-9	STARBUCKS CORP			31,924.000	2,619,364	82.050	2,619,364	2,232,687		36,812		222,773	105,931	116,842		L	11/26/2013
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM			16,993.000	1,377,623	81.070	1,377,623	1,409,979		16,993		(32,356)	17,425	(49,781)		L	09/22/2014
855710-10-2	STARZ			128,934.000	3,829,340	29.700	3,829,340	3,646,097				59,310		59,310		L	11/19/2013
857477-10-3	STATE STREET CORPORATION			118,527.000	9,304,370	78.500	9,304,370	9,272,746	35,558	27,764		618,309	22,215	596,095		L	12/04/2014
R8413J-10-3	STATOIL ASA CMN STK		D	39,877.000	697,810	17.499	697,810	977,201		8,709		(154,688)	150,442	(305,131)	(124,703)	U	09/24/2014
H8300N-11-9	STRAUMANN HOLDING		D	0.000		137.766				550						U	12/23/2009
863667-10-1	STRYKER CORP			61,795.000	5,829,122	94.330	5,829,122	5,150,739	21,319	4,788		678,383	8,502	669,881		L	12/04/2014
H83580-28-4	SULZER AG		D	0.000		168.091				1,371						U	04/01/2011
J77282-11-9	SUMITOMO CORP NPV		D	220,500.000	2,284,173	10.359	2,284,173	2,509,900		22,367		(73,922)	124,059	(197,981)	(151,805)	U	11/26/2014
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		D	62,300.000	2,273,343	36.490	2,273,343	2,457,241		26,455		48,044	99,022	(50,977)	(231,942)	U	09/24/2014
J77841-11-2	SUMITOMO REALTY & JPY50		D	34,000.000	1,171,617	34.459	1,171,617	1,206,296		2,405		84,857	18,673	66,184	(119,536)	U	09/24/2014
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	92,000.000	1,403,457	15.255	1,403,457	1,356,753		28,472		47,320	28,162	19,157	(616)	L	09/23/2014
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	36,792.000	1,331,596	36.193	1,331,596	1,363,705		9,720		30,293	17,289	13,004	(62,403)	U	09/24/2014
867224-10-7	SUNCOR ENERGY INC		C	62,694.000	1,997,331	31.858	1,997,331	2,218,957		12,855		(125,767)	119,338	(245,105)	(95,859)	U	09/24/2014
Q8802S-10-3	SUNCORP GROUP LTD		D	100,017.000	1,150,797	11.506	1,150,797	1,218,667				25,292	36,546	(11,254)	(93,162)	U	09/23/2014
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP			96,538.000	4,033,358	41.780	4,033,358	3,763,330		54,912		171,139		171,139		L	12/18/2014
867914-10-3	SUNTRUST B KS INC COM			80,029.000	3,353,215	41.900	3,353,215	3,085,415		16,006		267,800	89,259	178,541		L	09/22/2014
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	41,017.000	884,970	21.576	884,970	1,507,387		31,000		21,968	185,344	(163,376)	(191,413)	U	02/07/2014
W90937-18-1	SVENSKA HANDELSBANKEN A FREE		D	25,720.000	1,204,478	46.830	1,204,478	1,202,977				114,544	31	114,513	(113,043)	U	09/24/2014
H83949-13-3	SWATCH GROUP NAM		D	0.000		99.208				1,302						U	04/01/2011
W94232-10-0	SWEDBANK AB		D	40,125.000	1,002,068	24.974	1,002,068	1,002,975				93,139	491	92,648	(94,046)	U	09/24/2014
W92277-11-5	SWEDISH MATCH		D	34,396.000	1,075,610	31.271	1,075,610	1,126,883				49,676	27,607	22,069	(100,949)	U	09/24/2014
H8431B-10-9	SWISS RE LTD		D	19,640.000	1,653,385	84.185	1,653,385	1,591,503				153,248	14,142	139,106	(91,366)	U	09/24/2014
H8398N-10-4	SWISSCOM		D	3,598.000	1,891,969	525.839	1,891,969	1,974,732		9,436		7,547	98,288	(90,741)	(90,310)	U	11/11/2014
871503-10-8	SYMANTEC CORP.			43,857.000	1,125,151	25.655	1,125,151	1,055,053		6,579		70,099	12,909	57,190		L	09/22/2014
H84140-11-2	SYNGENTA CHF8.3		D	5,784.000	1,862,708	322.045	1,862,708	1,890,816		14,327		74,828	26,263	48,566	(102,936)	L	09/24/2014
87161C-50-1	SYNOVUS FINANCIAL CORP			167,491.000	4,537,331	27.090	4,537,331	3,956,310	16,749	11,724		581,021	60,542	520,479		L	07/31/2014
871829-10-7	SYSCO CORP			134,283.000	5,329,692	39.690	5,329,692	5,784,880	40,285	149,489		428,210	2,704	425,506		L	12/04/2014
74144T-10-8	T. ROWE PRICE GROUP			39,438.000	3,386,147	85.860	3,386,147	3,105,728		17,353		280,419	28,421	251,998		L	09/22/2014
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		D	44,500.000	1,854,491	41.674	1,854,491	1,955,312		28,666		88,387	54,288	34,099	(189,208)	U	09/24/2014
87612E-10-6	TARGET CORP			90,693.000	6,884,506	75.910	6,884,506	5,614,743		178,301		1,557,285	151,902	1,405,383		L	12/04/2014
H84989-10-4	TE CONNECTIVITY LTD		E	84,674.000	5,355,631	63.250	5,355,631	6,134,079		100,246		624,847	32,512	592,336		L	04/15/2014
F90676-10-1	TECHNIP NPV		D	4,281.000	255,981	59.795	255,981	255,981				6,896	65,202	(58,306)	(6,896)	U	11/11/2014
E9055J-10-8	TECNICAS REUNIDAS SA		D	4,717.000	207,137	43.913	207,137	207,137				5,580	19,665	(14,085)	(5,580)	U	11/11/2014
87936R-10-6	TELEFONICA BRASIL SA ADR		F	7,237.000	127,950	17.680	127,950	127,950					10,535	(10,535)		L	11/11/2014
879382-10-9	TELEFONICA DE ESPANA		D	204,050.000	2,943,183	14.424	2,943,183	3,119,291				52,585	64,434	(11,849)	(172,170)	U	12/08/2014
D8T90K-10-1	TELEFONICA DEUTSCHLAND HOLDING AG		D	115,645.000	617,680	5.341	617,680	573,790				60,529		60,529	(16,639)	U	11/11/2014
R21882-10-6	TELENOR		D	36,913.000	745,886	20.207	745,886	807,755				71,426	33,316	38,110	(133,294)	U	09/24/2014
W9588J-10-4	TELIASONERA AB SEK3.2		D	103,129.000	663,967	6.438	663,967	701,433				24,849	20,174	4,675	(62,314)	U	09/24/2014
Q8975N-10-5	TELSTRA CORP NPV		D	175,045.000	855,191	4.886	855,191	824,351				100,072	6,748	93,324	(69,232)	U	09/23/2014
88033G-40-7	TENET HEALTHCARE CORP			29,137.000	1,476,372	50.670	1,476,372	1,482,319				32,461	38,408	(5,947)		L	08/26/2014
G87621-10-1	TESCO		D	572,511.000	1,687,190	2.947	1,687,190	3,507,436		7,856		(228,381)	178,973	(407,354)	(103,691)	U	11/26/2014
88160R-10-1	TESLA MOTORS INC			3,965.000	881,856	222.410	881,856	957,249				(75,393)	40,608	(116,001)		L	09/22/2014
881609-10-1	TESORO CORP			23,442.000	1,742,913	74.350	1,742,913	2,587,785		50,796		633,984		633,984		L	02/06/2014
M87690-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.		D	37,330.000	2,129,607	57.048	2,129,607	1,937,380		9,666		322,452		322,452	(130,225)	A	09/28/2014
882508-10-4	TEXAS INST RS INC COM			161,649.000	8,642,564	53.465	8,642,564	7,781,337		47,176		861,227	32,211	829,015		L	12/04/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
20364B-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			300,000.000	6,297,000	20.990	6,297,000	3,000,000		240,000		543,000		543,000		A	05/26/1999
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI		D	81,800.000	1,256,047	15.355	1,256,047	1,225,038				159,160	5,940	153,220	(128,150)	U	09/24/2014
H83949-14-1	THE SWATCH GROUP		D	3,319.000	1,483,721	447.039	1,483,721	1,604,825		3,232		(39,112)	65,238	(104,350)	(81,991)	U	09/24/2014
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			28,071.000	3,517,016	125.290	3,517,016	3,402,842	4,211	2,736		114,532	2,482	112,050		L	09/22/2014
884903-10-5	THOMSON REUTERS CORP		U	29,056.000	1,175,786	40.466	1,175,786	1,061,932		7,926		168,294	615	167,679	(54,439)	U	09/24/2014
88732J-20-7	TIME WARNER CABLE INC			148,418.000	22,568,441	152.060	22,568,441	22,771,054		321,203		2,313,495	115,637	2,197,858		L	11/14/2014
887317-30-3	TIME WARNER INC			85,368.000	7,292,135	85.420	7,292,135	6,655,484		129,474		1,622,935		1,622,935		L	12/04/2014
872540-10-9	TJX COMPANIES INC			33,676.000	2,309,500	68.580	2,309,500	1,685,821		58,754		163,329		163,329		L	05/31/2013
872590-10-4	T-MOBILE US INC			233,013.000	6,277,370	26.940	6,277,370	6,277,370					890,308	(890,308)		L	08/27/2014
J86298-10-6	TOKIO MARINE HOLDINGS		D	48,800.000	1,601,024	32.808	1,601,024	1,517,107		13,916		247,264	1,851	245,413	(163,347)	U	09/24/2014
J86957-11-5	TOKYO ELECTRON		D	2,500.000	192,272	76.909	192,272	165,603				33,425		33,425	(6,756)	U	11/11/2014
J87000-10-5	TOKYO GAS CO LTD		D	252,000.000	1,370,610	5.439	1,370,610	1,408,871		8,990		101,578	20,603	80,975	(139,839)	U	09/24/2014
891160-50-9	TORONTO-DOMINION COM NPV		C	63,763.000	3,055,890	47.926	3,055,890	3,196,175		19,936		5,180	75,538	(70,358)	(145,465)	U	09/24/2014
J89752-11-7	TOSHIBA CORP NPV		D	279,000.000	1,192,373	4.274	1,192,373	1,249,614		7,988		64,414	30,822	33,592	(121,654)	U	09/24/2014
F92124-10-0	TOTAL SA EUR 2.5		D	84,125.000	4,328,354	51.451	4,328,354	9,751,952		104,580		(530,218)	664,114	(1,194,332)	(492,160)	L	09/29/2014
J92676-11-3	TOYOTA MOTOR		D	132,900.000	8,377,815	63.038	8,377,815	7,847,535		63,398		1,344,872	10,681	1,334,191	(814,592)	L	11/11/2014
89353D-10-7	TRANSCANANDA CORP		C	38,771.000	1,911,353	49.299	1,911,353	2,032,223		12,380		(27,213)	65,085	(92,298)	(93,657)	U	09/23/2014
SB5W3N-D5-3	TRANSOCEAN LTD		D	33,883.000	626,067	18.477	626,067	953,611				(277,477)	168,463	(445,939)	(34,017)	U	11/26/2014
Q9194A-10-6	TRANSURBAN GROUP		D	235,085.000	1,650,638	7.021	1,650,638	1,578,034	30,514			206,230		206,230	(133,627)	U	09/23/2014
89417E-10-9	TRAVELERS COS INC			100,150.000	10,600,878	105.850	10,600,878	9,012,061		203,280		1,550,380		1,550,380		L	12/04/2014
895ESC-10-1	TRIAN ACQUISITION ESCROW			100.000		0.000										U	12/31/2012
896047-50-3	TRIBUNE MEDIA CL A ORD			33,000.000	1,972,410	59.770	1,972,410	1,972,410					613,195	(613,195)		L	07/10/2014
89969Q-10-4	TUMI HOLDINGS INC			53,627.000	1,272,569	23.730	1,272,569	1,105,566				167,003		167,003		L	11/11/2014
900111-20-4	TURKCELL ILETISIM HIZMETLERI ADR R		F	7,543.000	114,050	15.120	114,050	106,506				7,544		7,544		L	11/11/2014
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			68,212.000	2,619,682	38.405	2,619,682	2,361,699				257,983	12,228	245,754		L	09/22/2014
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			4,343.000	160,213	36.890	160,213	146,078				14,135	761	13,375		L	09/22/2014
90184L-10-2	TWITTER INC			16,115.000	578,045	35.870	578,045	748,707				(170,662)	91,889	(262,550)		L	09/22/2014
G91442-10-6	TYCO INTERNATIONAL PLC		E	48,113.000	2,110,236	43.860	2,110,236	1,938,778				171,459		171,459		L	11/18/2014
902494-10-3	TYSON FOODS INC CLASS A			22,146.000	887,833	40.090	887,833	2,531,843		9,049		(25,201)	22,155	(47,356)		L	04/15/2014
H42097-10-7	UBS GROUP AG		D	182,114.000	3,132,219	17.199	3,132,219	3,107,395				122,837	3,433	119,405	(98,014)	U	11/28/2014
B93562-12-0	UCB		D	13,647.000	1,043,659	76.475	1,043,659	1,148,857				(42,904)	56,637	(99,541)	(62,294)	U	09/24/2014
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		D	5,677.000	1,462,167	257.560	1,462,167	1,478,561				70,878	9,549	61,329	(87,272)	U	09/24/2014
T960AS-10-1	Unicredit		D	261,405.000	1,687,534	6.456	1,687,534	3,361,389		24,224		(86,834)	167,463	(254,297)	(224,174)	L	09/24/2014
N8981F-27-1	UNILEVER NV CVA NLG0.16		D	68,843.000	2,719,032	39.496	2,719,032	2,757,184		20,707		124,189	20,543	103,646	(162,341)	U	09/22/2014
G92087-16-5	UNILEVER PLC ORD GBP0.031111		D	61,099.000	2,503,675	40.977	2,503,675	2,563,807		21,593		58,110	32,380	25,730	(118,243)	U	09/22/2014
907818-10-8	UNION PACIFIC CORP			73,655.000	8,774,520	119.130	8,774,520	12,562,383	36,401	68,724		1,156,450	288	1,156,162		L	12/04/2014
910047-10-9	UNITED CONTINENTAL HOLDINGS INC			33,751.000	2,257,604	66.890	2,257,604	1,579,209				678,395	42,205	636,190		L	09/22/2014
D8542B-12-5	UNITED INTERNET		D	0.000		19.240				813						U	12/23/2009
V96194-12-7	UNITED OVERSEAS BANK		D	77,000.000	1,425,409	18.512	1,425,409	1,362,830				118,794	4,165	114,630	(56,215)	L	11/11/2014
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			62,683.000	6,968,469	111.170	6,968,469	5,163,255		178,599		495,403	118,109	377,294		L	12/04/2014
913017-10-9	UNITED TECHNOLOGIES CORP			69,909.000	8,039,535	115.000	8,039,535	11,468,614		121,935		106,640	129,133	(22,493)		L	12/18/2014
91324P-10-2	UNITEDHEALTH GROUP INC			35,962.000	3,635,399	101.090	3,635,399	5,695,225		49,606		772,262		772,262		L	05/30/2014
91529Y-10-6	UNUM GROUP			46,180.000	1,610,758	34.880	1,610,758	1,587,668		7,620		23,090	53,331	(30,241)		L	09/22/2014
902973-30-4	US BANCORP			76,274.000	3,428,516	44.950	3,428,516	3,079,363	18,687	68,147		282,561		282,561		L	11/11/2014
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	14,964.000	2,148,899	143.605	2,148,899	1,740,127				513,597		513,597	(104,825)	U	09/23/2014
91913Y-10-0	VALERO ENERGY CORP			53,900.000	2,668,050	49.500	2,668,050	5,404,280		100,272		(57,672)	62,469	(120,141)		L	04/15/2014
92343V-10-4	VERIZON COMMUNICATIONS			245,080.000	11,464,842	46.780	11,464,842	14,926,101		510,098		(356,759)	49,168	(405,927)		L	12/31/2014
92532F-10-0	VERTEX PHARMACEUTICALS			10,947.000	1,300,504	118.800	1,300,504	1,137,441				163,062		163,062		L	09/22/2014
918204-10-8	VF CORP			24,811.000	1,858,344	74.900	1,858,344	1,656,875		7,940		201,469	10,018	191,452		L	09/22/2014
92553P-20-1	VIACOM INC NEW CL B			87,279.000	6,567,745	75.250	6,567,745	6,503,213	28,802	47,784		(199,892)	373,320	(573,212)		L	12/04/2014
F5879X-10-8	VINCI		D	27,815.000	1,531,759	55.070	1,531,759	3,339,556		59,347		(39,053)	118,876	(157,929)	(181,720)	U	08/13/2014
92826C-83-9	VISA INC			18,686.000	4,899,469	262.200	4,899,469	2,933,109		42,614		738,471		738,471		L	06/03/2013
F97982-10-6	VIVENDI EUR5.50		D	58,206.000	1,457,245	25.036	1,457,245	1,437,994				106,233	17,299	88,934	(86,981)	U	09/24/2014
G93882-19-2	VODAFONE GROUP PLC		D	1,036,873.000	3,599,702	3.472	3,599,702	3,421,775	64,972			347,932		347,932	(170,006)	U	09/22/2014

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
928856-30-1	VOLVO AB-B SHS NPV		D	91,719.000	992,380	10.820	992,380	1,025,338				60,183	17,747	42,436	(93,140)	U	09/24/2014
929042-10-9	VORNADO RLTY TR			16,204.000	1,907,373	117.710	1,907,373	1,638,596		11,829		268,777	10,147	258,630		L	09/22/2014
931427-10-8	WALGREENS BOOTS ALLIANCE			71,584.000	5,454,701	76.200	5,454,701	4,295,186				1,159,515		1,159,515		L	12/31/2014
931142-10-3	WAL-MART STORES			218,140.000	18,733,863	85.880	18,733,863	17,041,480	49,531	196,760		968,257	78,002	890,255		L	12/31/2014
94106L-10-9	WASTE MGMT INC DEL			111,947.000	5,745,120	51.320	5,745,120	6,963,692		218,424		734,913		734,913		L	12/04/2014
G48833-10-0	WEATHERFORD INTERNATIONAL PLC		E	53,628.000	614,041	11.450	614,041	964,646				(350,605)	188,791	(539,396)		L	09/22/2014
949746-10-1	WELLS FARGO CO			250,691.000	13,742,881	54.820	13,742,881	16,953,021		152,651		791,528	31,573	759,955		L	12/04/2014
Q95870-10-3	WESFARMERS		D	43,298.000	1,478,263	34.142	1,478,263	1,598,378		9,051		18,578	53,817	(35,239)	(119,672)	U	09/23/2014
958102-10-5	WESTERN DIGITAL CORP.			12,649.000	1,400,244	110.700	1,400,244	1,238,344	5,060	5,060		161,901	3,954	157,947		L	09/22/2014
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP		D	203,022.000	1,498,611	7.382	1,498,611	1,322,040				297,891		297,891	(121,320)	U	09/23/2014
960413-10-2	WESTLAKE CHEMICAL CORP			12,764.000	779,753	61.090	779,753	719,593		13,509		702		702		L	11/25/2013
Q97417-10-1	WESTPAC BANKING CORP		D	105,619.000	2,866,131	27.137	2,866,131	2,961,671		79,188		136,486	51,446	85,041	(232,027)	U	09/23/2014
962166-10-4	WEYERHAEUSER CO			34,426.000	1,235,549	35.890	1,235,549	1,104,333		9,984		131,216	4,050	127,166		L	09/22/2014
G9606P-19-7	WHITBREAD		D	21,880.000	1,627,362	74.377	1,627,362	1,502,336	9,625			201,911	15,556	186,355	(76,885)	U	09/24/2014
969457-10-0	WILLIAMS COS INC			31,182.000	1,401,319	44.940	1,401,319	1,627,565		17,774		(226,246)	121,830	(348,075)		L	09/22/2014
Y9586L-10-9	WILMAR INTERNATIONAL		D	384,000.000	938,918	2.445	938,918	935,666				41,679	2,827	38,852	(38,427)	U	09/26/2014
976657-10-6	WISCONSIN ENERGY			86,432.000	4,558,424	52.740	4,558,424	3,346,738		144,437		965,199		965,199		L	12/04/2014
G9736L-12-4	WOLSELEY PLC		D	33,191.000	1,907,630	57.474	1,907,630	1,785,699		28,706		212,058	22,222	189,836	(90,127)	U	09/24/2014
980228-10-0	WOODSIDE PETROLEUM		D	33,747.000	1,049,718	31.106	1,049,718	1,169,095				(34,398)	64,277	(98,675)	(84,980)	U	09/23/2014
Q98418-10-8	WOOL WORTHS LIMITED		D	54,534.000	1,369,185	25.107	1,369,185	1,567,414				(87,386)	106,739	(194,126)	(110,842)	L	09/23/2014
G9788D-10-3	WPP PLC		D	79,676.000	1,670,968	20.972	1,670,968	1,645,148		14,693		104,764	23,418	81,346	(78,943)	U	09/24/2014
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			68,106.000	5,840,771	85.760	5,840,771	5,485,727		21,766		355,044		355,044		L	12/04/2014
983134-10-7	WYNN RESOR TS LTD COM			5,932.000	882,444	148.760	882,444	1,011,950		14,830		(129,506)	69,724	(199,230)		L	09/22/2014
98389B-10-0	XCEL ENERGY INC			49,156.000	1,765,684	35.920	1,765,684	1,406,645	14,747	181,033		386,511	267	386,244		L	05/30/2014
984121-10-3	XEROX CORP COM			131,527.000	1,822,964	13.860	1,822,964	4,434,711	8,220	36,819		292,340		292,340		L	04/15/2014
984332-10-6	YAHOO INC COM			404,873.000	20,450,135	50.510	20,450,135	15,415,159				4,912,063	292,068	4,619,995		L	12/04/2014
G98803-14-4	YUE YUEN INDL HLDG HKD0.25		D	53,000.000	191,023	3.604	191,023	185,833				5,194		5,194	(4)	U	11/11/2014
988498-10-1	YUM! BRANDS INC			21,599.000	1,573,487	72.850	1,573,487	1,478,025		35,116		(59,420)	194	(59,613)		L	11/26/2013
98956P-10-2	ZIMMER HOLDINGS INC			12,615.000	1,430,793	113.420	1,430,793	1,293,092	2,775	2,775		137,702	13,275	124,427		L	09/22/2014
98978V-10-3	ZOETIS INC			38,843.000	1,671,414	43.030	1,671,414	1,438,435		2,797		232,979	1,716	231,263		L	09/22/2014
H9870Y-10-5	ZURICH INSURANCE GROUP AG		D	7,948.000	2,493,224	313.692	2,493,224	3,843,963				418,738	533	418,206	(1,768,945)	L	11/11/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,193,284,891	XXX	2,193,284,891	2,280,522,039	2,472,675	25,218,846		160,837,957	54,122,257	106,715,700	(46,488,505)	XXX	XXX
020038-10-1	ALLSTATE LIFE INSURANCE COMPANY			23,800.000	2,712,255,289	113,960.306	2,712,255,289	1,891,105,017				537,136,120		537,136,120		K	12/30/1999
020002-10-1	ALLSTATE CORP			37,471.000	2,632,338	70.250	2,632,338	1,074,949	10,492	40,843		588,669		588,669		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								K	02/22/2002
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	635,407,512	51,963.323	635,407,512	211,466,492		101,482,527		(71,277,491)		(71,277,491)		J	05/31/2000
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	802,758,384	19,113.295	802,758,384	481,368,754		110,000,000		21,569,621		21,569,621		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	11,031,803	157.597	11,031,803	10,500,000				137,601		137,601		K	07/02/2001
020040-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.179	2,359,773	2,360,773								K	12/31/1998
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	23,562,880	942.515	23,562,880	34,487,321				263,969		263,969		K	12/01/2006
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	189,953,511	7,598.140	189,953,511	998,446,647				24,265,943		24,265,943		K	12/29/2006
292598-10-5	ENCOMPASS HOME & AUTO INSURANCE CO			470,000.000	16,220,993	34.513	16,220,993	14,761,313				147,318		147,318		K	03/30/2007
292628-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	25,287,052	836.849	25,287,052	20,059,896				330,886		330,886		K	12/01/2006
292608-10-2	ENCOMPASS INDEPENDENT INSURANCE CO			500,000.000	7,613,531	15.227	7,613,531	5,940,254				245,253		245,253		K	12/30/2010
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA			2,000,000.000	20,012,838	10.006	20,012,838	29,296,170		1,700,000		(281,150)		(281,150)		K	12/18/2006
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS			190,000.000	6,833,604	35.966	6,833,604	5,562,228				154,366		154,366		K	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY			50,000.000	10,061,265	201.225	10,061,265	10,433,692		1,000,000		(713,155)		(713,155)		K	12/01/2006
292618-10-1	ENCOMPASS PROPERTY & CASUALTY CO			1,000,000.000	10,511,879	10.512	10,511,879	14,509,937				403,288		403,288		K	12/18/2006
660468-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	47,793,763	637.250	47,793,763	42,500,000				810,001		810,001		K	05/26/2009
663838-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	39,500,103	940.479	39,500,103	28,491,465				269,802		269,802		K	12/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					4,563,797,507	XXX	4,563,797,507	3,802,365,908	10,492	214,223,371		514,051,041		514,051,041		XXX	XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	R	F	196,607.140	3,900,882	19.841	3,900,882	3,900,882					31,261	(31,261)		U	09/04/2014
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC		F	2,059,934.550	151,631,782	73.610	151,631,782	151,631,780		10,513,884		2	18,794,443	(18,794,442)		U	10/20/2014
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF			1,438,240.000	67,180,190	46.710	67,180,190	69,716,615		919,068		(2,536,425)	1,365,768	(3,902,192)		L	09/29/2014

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
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			1,037,972.000	124,214,109	119.670	124,214,109	115,530,041		775,518		8,684,068	1,091,894	7,592,175		L	09/29/2014
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF		R	26,172.000	1,047,403	40.020	1,047,403	1,047,403		4,554			47,595	(47,595)		L	11/11/2014
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF		R	28,552.000	1,716,546	60.120	1,716,546	1,716,546		10,793			25,254	(25,254)		L	11/11/2014
9299999. Subtotal - Mutual Funds					349,690,914	XXX	349,690,914	343,543,269		12,223,816		6,147,645	21,356,214	(15,208,569)		XXX	XXX
9799999 - Total Common Stocks					7,106,773,311	XXX	7,106,773,311	6,426,431,216	2,483,167	251,666,033		681,036,643	75,478,471	605,558,172	(46,488,505)	XXX	XXX
9899999 - Total Preferred and Common Stocks					7,187,905,310	XXX	7,208,401,812	6,502,807,394	2,817,961	256,191,313		680,960,007	75,580,612	605,355,313	(46,725,325)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 342 , the total $ value (included in Column 8) of all such issues $ 647,293,216

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-WV-8	TREASURY FLOATING RATE NOTE		12/09/2014	GOLDMAN, SACHS & CO.		315,137,487	315,000,000	41,663
912828-D6-4	TREASURY NOTE		11/12/2014	Various		158,863,796	159,005,000	35,926
912828-D7-2	TREASURY NOTE		09/22/2014	Various		27,131,199	27,500,000	22,912
912828-F2-1	TREASURY NOTE		10/22/2014	Various		122,659,375	120,000,000	136,607
912828-F8-8	TREASURY NOTE		10/31/2014	DIRECT		5,000	5,000	
912828-F9-6	TREASURY NOTE		11/12/2014	Various		34,950,781	35,000,000	25,138
912828-G3-8	TREASURY NOTE		12/17/2014	GOLDMAN, SACHS & CO.		40,791,367	40,375,000	82,813
912828-G4-6	TREASURY NOTE		12/23/2014	BANK MONTREAL / NESBITT BURNS		194,337,305	195,000,000	64,286
912828-G6-1	TREASURY NOTE		12/09/2014	Various		74,513,672	75,000,000	37,088
912828-G7-9	TREASURY NOTE		12/23/2014	GOLDMAN, SACHS & CO.		154,789,793	155,450,000	34,078
912828-G9-5	TREASURY NOTE		12/30/2014	GOLDMAN, SACHS & CO.		673,233	675,000	
912828-UG-3	TREASURY NOTE		12/30/2014	GOLDMAN, SACHS & CO.		33,028,359	33,000,000	56,831
0599999. Subtotal - Bonds - U.S. Governments						1,156,881,369	1,156,010,000	537,342
683234-C6-3	ONTARIO PROVINCE OF	A	09/04/2014	TD SECURITIES		34,886,250	35,000,000	
1099999. Subtotal - Bonds - All Other Governments						34,886,250	35,000,000	
20772J-UE-0	CONNECTICUT ST		05/21/2014	MORGAN STANLEY		5,938,750	5,000,000	
452152-VN-8	ILLINOIS ST		02/07/2014	CITIGROUP GLOBAL MARKETS		1,135,580	1,000,000	
452152-XR-7	ILLINOIS ST		04/25/2014	WELLS FARGO		11,448,100	10,000,000	
452152-XS-5	ILLINOIS ST		04/25/2014	WELLS FARGO		4,558,080	4,000,000	
60412A-AE-3	MINNESOTA ST FOR PREVIOUS ISSU		09/23/2014	PRE-REFUNDING		33,862	30,000	717
60412A-AY-9	MINNESOTA ST FOR PREVIOUS ISSU		09/23/2014	PRE-REFUNDING		2,223,605	1,970,000	47,061
677521-6F-8	OHIO STATE		05/08/2014	JPMORGAN CHASE & CO.		7,730,566	6,560,000	
76222R-RM-6	RHODE ISLAND ST & PROVIDENCE P		10/17/2014	RAYMOND JAMES & ASSOCIATES, INC.		5,986,100	5,000,000	
93974D-GC-6	WASHINGTON ST		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		7,041,360	6,000,000	
93974D-CU-0	WASHINGTON ST FOR ISSUES DTD P		01/08/2014	JPMORGAN CHASE & CO.		21,816,522	18,525,000	36,021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						67,912,525	58,085,000	83,799
052430-JM-8	AUSTIN TEX INDPT SCH DIST		08/01/2014	WELLS FARGO		2,340,420	2,000,000	
087401-JQ-9	BETHLEHEM PA AUTH WTR REV		08/20/2014	JANNEY MONTGOMERY SCOTT LLC		1,154,240	1,000,000	
097552-SW-4	BOLINGBROOK ILL		12/19/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,852,500	1,900,000	
101565-D2-2	BOULDER LARIMER & WELD CNTYS C		10/08/2014	BAUM, GEORGE K. & COMPANY		1,554,288	1,250,000	
108151-2G-5	BRIDGEPORT CONN		09/09/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,008,314	1,800,000	5,400
108151-3G-4	BRIDGEPORT CONN		08/22/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,333,990	1,195,000	
108151-3H-2	BRIDGEPORT CONN		08/22/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,597,782	1,360,000	
108151-3J-8	BRIDGEPORT CONN		08/22/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,682,056	1,425,000	
132033-GF-2	CAMBRIA CNTY PA		08/08/2014	M&T SECURITIES, INC.		5,113,462	4,680,000	
132033-GG-0	CAMBRIA CNTY PA		08/08/2014	M&T SECURITIES, INC.		2,563,226	2,345,000	
132033-GH-8	CAMBRIA CNTY PA		08/08/2014	M&T SECURITIES, INC.		2,926,625	2,555,000	
132033-GJ-4	CAMBRIA CNTY PA		08/08/2014	M&T SECURITIES, INC.		3,453,810	3,000,000	
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL		09/19/2014	RBC DOMINION SECURITIES		589,455	500,000	
157432-JD-8	CHAFFEY CMNTY COLLEGE DIST CAL		09/19/2014	RBC DOMINION SECURITIES		1,170,650	1,000,000	
157432-JE-6	CHAFFEY CMNTY COLLEGE DIST CAL		09/19/2014	RBC DOMINION SECURITIES		1,745,040	1,500,000	
158843-WL-2	CHANDLER ARIZ		10/01/2014	WELLS FARGO		5,665,000	5,000,000	
167486-SF-7	CHICAGO ILL		03/13/2014	WELLS FARGO		1,366,725	1,250,000	
167486-SG-5	CHICAGO ILL		03/13/2014	WELLS FARGO		1,353,613	1,250,000	
213185-HY-0	COOK CNTY ILL		01/17/2014	LOOP CAPITAL MARKETS		3,736,233	3,250,000	
272875-X2-6	EAST HAVEN CONN		08/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		379,295	330,000	
272875-X3-4	EAST HAVEN CONN		08/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		771,593	660,000	
272875-X4-2	EAST HAVEN CONN		08/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		584,882	495,000	
272875-X5-9	EAST HAVEN CONN		08/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		867,620	730,000	
272875-X6-7	EAST HAVEN CONN		08/20/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		769,588	645,000	
283770-GS-8	EL PASO TEX INDPT SCH DIST		12/17/2014	PIPER JAFFRAY INC.		1,289,998	1,110,000	
283770-GT-6	EL PASO TEX INDPT SCH DIST		12/17/2014	PIPER JAFFRAY INC.		916,554	775,000	
283770-GU-3	EL PASO TEX INDPT SCH DIST		12/17/2014	PIPER JAFFRAY INC.		1,498,975	1,250,000	
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		669,022	660,000	
39168A-DF-7	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,038,450	1,000,000	
39168A-DG-5	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,069,610	1,035,000	
39168A-DH-3	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,111,622	1,080,000	
39168A-DL-4	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,189,500	1,165,000	
39168A-DM-2	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,235,582	1,215,000	
406792-Y7-0	HAMDEN CONN		08/13/2014	RAYMOND JAMES & ASSOCIATES, INC.		750,386	650,000	
406792-Y8-8	HAMDEN CONN		08/13/2014	RAYMOND JAMES & ASSOCIATES, INC.		1,408,773	1,270,000	
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR		03/28/2014	CITY SECURITIES CORPORATION		1,281,046	1,115,000	
414183-BD-4	HARRIS CNTY TEX IMPT DIST NO 18		07/30/2014	BANK OF AMERICA/MERRILL LYNCH		1,734,124	1,485,000	5,569
414183-BE-2	HARRIS CNTY TEX IMPT DIST NO 18		07/30/2014	BANK OF AMERICA/MERRILL LYNCH		1,846,246	1,565,000	5,869

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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
414183-BF-9	HARRIS CNTY TEX IMPT DIST NO 18		07/30/2014	BANK OF AMERICA/MERRILL LYNCH		1,955,921	1,645,000	6,169
416415-FL-6	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,794,910	1,525,000	
416415-FM-4	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,968,160	1,645,000	
416415-FN-2	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,570,142	2,955,000	
416415-FY-8	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,459,585	1,235,000	
416415-FZ-5	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,203,575	1,875,000	
416415-GA-9	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,362,612	2,020,000	
416415-GB-7	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,951,291	1,675,000	
426337-BC-4	HENRY CNTY GA		12/17/2014	RAYMOND JAMES & ASSOCIATES, INC.		1,524,083	1,290,000	
476576-HZ-9	JERSEY CITY N J		12/12/2014	SAMUEL A. RAMIREZ & COMPANY, INC.		1,455,273	1,255,000	
476576-JA-2	JERSEY CITY N J		12/12/2014	SAMUEL A. RAMIREZ & COMPANY, INC.		2,497,151	2,125,000	
476576-JB-0	JERSEY CITY N J		12/12/2014	SAMUEL A. RAMIREZ & COMPANY, INC.		2,787,337	2,345,000	
517138-WN-9	LARIMER CNTY COLO SCH DIST NO		08/08/2014	RBC DOMINION SECURITIES		1,176,500	1,000,000	
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO		04/02/2014	RBC DOMINION SECURITIES		8,364,075	7,500,000	
586145-A3-8	MEMPHIS TENN		03/06/2014	RAYMOND JAMES & ASSOCIATES, INC.		6,477,008	5,420,000	
642713-5E-7	NEW BRITAIN CONN		09/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,601,530	1,400,000	
642713-5F-4	NEW BRITAIN CONN		09/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,225,402	1,060,000	
645020-T2-4	NEW HAVEN CONN		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.		1,796,235	1,530,000	
645020-U9-7	NEW HAVEN CONN		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.		2,338,500	2,000,000	
64966L-RF-0	NEW YORK N Y		08/15/2014	BANK OF AMERICA/MERRILL LYNCH		9,468,000	8,000,000	
649906-DJ-0	NEW YORK ST DORM AUTH REVS NON ST		10/09/2014	M&T SECURITIES, INC.		2,192,245	1,825,000	3,549
703600-FG-6	PAULDING CNTY GA SCH DIST		09/24/2014	RAYMOND JAMES & ASSOCIATES, INC.		596,115	500,000	
726286-EA-1	PLAINFIELD IND CMNTY HIGH SCH		07/23/2014	HILLIARD LYONS		1,186,410	1,000,000	
728534-TM-0	PLEASANT PRAIRIE WIS		07/22/2014	PIPER JAFFRAY INC.		4,185,440	3,500,000	
743787-Y4-9	PROVIDENCE R I		06/27/2014	RAYMOND JAMES & ASSOCIATES, INC.		563,215	500,000	
743787-Y5-6	PROVIDENCE R I		06/27/2014	RAYMOND JAMES & ASSOCIATES, INC.		546,025	500,000	
780427-KL-3	ROYAL OAK CITY MICH SCH DIST		10/08/2014	STIFEL CAPITAL MARKETS		734,813	625,000	
825434-3Z-4	SHREVEPORT LA		10/03/2014	LOOP CAPITAL MARKETS		400,515	365,000	
825434-4B-6	SHREVEPORT LA		10/03/2014	LOOP CAPITAL MARKETS		595,320	500,000	
833119-YD-6	SNOHOMISH CNTY WASH SCH DIST N		03/28/2014	D.A. DAVIDSON & CO.		4,076,244	3,470,000	
790697-DF-0	ST JOSEPH MICH PUB SCHS		12/16/2014	FIFTH THIRD SECURITIES, INC.		1,685,850	1,455,000	
790697-DG-8	ST JOSEPH MICH PUB SCHS		12/16/2014	FIFTH THIRD SECURITIES, INC.		1,742,419	1,510,000	
790697-DH-6	ST JOSEPH MICH PUB SCHS		12/16/2014	FIFTH THIRD SECURITIES, INC.		1,218,141	1,060,000	
792775-NR-5	ST MICHAEL MINN INDPT SCH DIST		08/28/2014	WELLS FARGO		3,369,939	2,990,000	
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		08/28/2014	WELLS FARGO		3,074,307	2,720,000	
861419-UN-7	STOCKTON CALIF UNI SCH DIST		08/28/2014	RAYMOND JAMES & ASSOCIATES, INC.		1,975,060	2,000,000	
885205-MP-6	THORNAPPLE KELLOGG MICH SCH DI		12/04/2014	FIFTH THIRD SECURITIES, INC.		1,653,399	1,425,000	
930047-LR-4	WACONIA MINN INDPT SCH DIST NO		12/16/2014	FIRST TENNESSEE BANK		1,460,347	1,225,000	
930047-LS-2	WACONIA MINN INDPT SCH DIST NO		12/16/2014	FIRST TENNESSEE BANK		2,376,923	1,970,000	
938429-J2-4	WASHINGTON CNTY ORE SCH DIST N		07/23/2014	PIPER JAFFRAY INC.		2,977,875	2,500,000	
946363-JJ-8	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,526,848	1,365,000	
946363-JK-5	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,334,181	1,135,000	
946363-JL-3	WAYNE TWP IND MARION CNTY SCH		03/13/2014	CITY SECURITIES CORPORATION		1,170,024	1,045,000	
962506-QF-1	WHATCOM CNTY WASH SCH DIST NO (SE)		06/27/2014	PIPER JAFFRAY INC.		2,116,980	1,800,000	
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)		06/27/2014	PIPER JAFFRAY INC.		2,811,188	2,350,000	
986082-NS-0	YONKERS N Y		10/22/2014	CITIGROUP GLOBAL MARKETS		6,276,975	5,395,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						173,444,383	150,725,000	26,555
010609-AQ-8	ALABAMA ST PUB SCH & COLLEGE A		07/02/2014	GOLDMAN, SACHS & CO.		30,103,574	25,325,000	
040507-NZ-4	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		1,097,270	1,000,000	
040507-PA-7	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		692,484	600,000	
040507-PB-5	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		1,165,970	1,000,000	
040507-PS-8	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		2,173,679	1,960,000	
040507-PV-1	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		567,710	500,000	
040507-PW-9	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		1,173,630	1,000,000	
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		797,278	720,000	
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		521,797	475,000	
04109F-AT-5	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		612,479	590,000	
04109F-AU-2	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		647,925	625,000	
04109F-AV-0	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		400,594	360,000	
04109F-AW-8	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		526,842	470,000	
04109F-AX-6	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		423,060	375,000	
04109F-BG-2	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		791,741	715,000	
04109F-BH-0	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		642,634	585,000	
052398-ER-1	AUSTIN TEX ARPT SYS REV		12/10/2014	CITIGROUP GLOBAL MARKETS		827,955	750,000	
074561-MF-5	BEAUMONT TEX WTRWKS & SWR SYS		08/07/2014	WELLS FARGO		581,765	500,000	

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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
074561-MG-3	BEAUMONT TEX WTRWKS & SWR SYS		08/07/2014	WELLS FARGO		1,175,230	1,000,000	
100216-EX-4	BOSSIER CITY LA UTILS REV		08/28/2014	STEPHENS, INC.		1,075,460	1,000,000	
10741L-CV-6	BREVARD CNTY FLA HEALTH FACS A		12/04/2014	BARCLAYS		577,900	500,000	
10741L-DL-7	BREVARD CNTY FLA HEALTH FACS A		12/04/2014	BARCLAYS		1,099,690	1,000,000	
13080S-EE-0	CALIFORNIA STATEWIDE CMNTYS DE		11/20/2014	CAIN BROTHERS & COMPANY LLC		290,968	250,000	
13080S-EF-7	CALIFORNIA STATEWIDE CMNTYS DE		11/20/2014	CAIN BROTHERS & COMPANY LLC		246,960	210,000	
13080S-EG-5	CALIFORNIA STATEWIDE CMNTYS DE		11/20/2014	CAIN BROTHERS & COMPANY LLC		235,858	200,000	
152708-BX-0	CENTRAL BROWN CNTY WTR AUTH WT		07/25/2014	CITIGROUP GLOBAL MARKETS		351,618	300,000	
152708-BY-8	CENTRAL BROWN CNTY WTR AUTH WT		07/25/2014	CITIGROUP GLOBAL MARKETS		858,523	725,000	
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT		08/05/2014	Various		2,025,259	1,700,000	
167562-NK-9	CHICAGO ILL MIDWAY ARPT REV		05/29/2014	BARCLAYS		4,613,080	4,000,000	
16756K-DZ-7	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		397,236	350,000	
16756K-EA-1	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		723,240	635,000	
16756K-EB-9	CHICAGO ILL MOTOR FUEL TAX REV		06/06/2014	LOOP CAPITAL MARKETS		568,450	500,000	
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		2,166,440	2,000,000	
172253-CR-5	CINCINNATI OHIO CITY SCH DIST		11/17/2014	PRE-REFUNDING		811,370	795,000	16,783
172253-CV-6	CINCINNATI OHIO CITY SCH DIST		11/17/2014	PRE-REFUNDING		625,410	630,000	13,300
172253-DE-3	CINCINNATI OHIO CITY SCH DIST		11/17/2014	PRE-REFUNDING		290,869	285,000	6,017
172253-DJ-2	CINCINNATI OHIO CITY SCH DIST		11/17/2014	PRE-REFUNDING		233,288	235,000	4,961
186398-JT-1	CLEVELAND OHIO PUB PWR SYS REV		11/07/2014	PRE-REFUNDING		2,113,977	2,070,000	49,450
186398-KA-0	CLEVELAND OHIO PUB PWR SYS REV		11/07/2014	PRE-REFUNDING		1,935,259	1,895,000	45,269
198499-AK-1	COLUMBIA S C SPL OBLIG		10/16/2014	LOOP CAPITAL MARKETS		2,085,226	1,805,000	
198499-AL-9	COLUMBIA S C SPL OBLIG		10/16/2014	LOOP CAPITAL MARKETS		573,720	500,000	
235036-2X-7	DALLAS FORT WORTH TEX INTL ARP		07/22/2014	CABRERA CAPITAL MARKETS, INC		7,958,903	6,860,000	
235036-2Y-5	DALLAS FORT WORTH TEX INTL ARP		07/22/2014	CABRERA CAPITAL MARKETS, INC		8,592,475	7,345,000	
64990H-XS-4	DASNY - NYS MENTAL HLTH		05/06/2014	PRE-REFUNDING		1,797,515	1,785,000	20,081
246008-NG-7	DELAWARE CNTY PA AUTH UNIV REV		07/10/2014	BANK OF AMERICA/MERRILL LYNCH		700,074	600,000	
246008-NH-5	DELAWARE CNTY PA AUTH UNIV REV		07/10/2014	BANK OF AMERICA/MERRILL LYNCH		471,384	400,000	
246008-NJ-1	DELAWARE CNTY PA AUTH UNIV REV		07/10/2014	BANK OF AMERICA/MERRILL LYNCH		709,368	600,000	
246387-QS-6	DELAWARE ST ECONOMIC DEV AUTH		12/12/2014	WELLS FARGO		888,212	775,000	
246387-QT-4	DELAWARE ST ECONOMIC DEV AUTH		12/12/2014	WELLS FARGO		937,802	810,000	
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH		12/12/2014	WELLS FARGO		998,657	855,000	
25923P-AS-4	DOUGLAS CNTY NEB HOSP AUTH NO		09/11/2014	WELLS FARGO		2,298,760	2,000,000	
295852-HV-2	ERNEST N MORIAL-NEW ORLEANS LA		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,460,575	1,250,000	
295852-HW-0	ERNEST N MORIAL-NEW ORLEANS LA		12/16/2014	MORGAN STANLEY		4,095,218	3,475,000	14,962
295852-JB-4	ERNEST N MORIAL-NEW ORLEANS LA		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		3,418,593	2,960,000	
313590-TB-9	FEDERAL NATIONAL MORTGAGE ASSOCIAT		10/29/2014	GOLDMAN, SACHS & CO.		52,662,000	53,600,000	259,469
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		02/10/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,873,891	5,915,000	4,601
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV		02/10/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,766,666	4,825,000	3,870
31359M-L8-4	FNMA		09/04/2014	BARCLAYS		10,778,340	9,940,000	226,963
353174-GV-1	FRANKLIN CNTY OHIO CONVENTION		12/10/2014	PRE-REFUNDING		360,975	360,000	450
353174-HF-5	FRANKLIN CNTY OHIO CONVENTION		12/10/2014	PRE-REFUNDING		45,122	45,000	56
386442-VX-2	GRAND RIVER DAM AUTH OKLA REV		10/09/2014	JPMORGAN CHASE & CO.		720,558	600,000	
386442-VY-0	GRAND RIVER DAM AUTH OKLA REV		10/09/2014	JPMORGAN CHASE & CO.		894,375	750,000	
39222P-CM-4	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.		235,532	200,000	
39222P-CN-2	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.		206,904	175,000	
414009-GU-8	HARRIS CNTY TEX CULTURAL ED FA		05/29/2014	JPMORGAN CHASE & CO.		1,873,259	1,590,000	442
414009-HR-4	HARRIS CNTY TEX CULTURAL ED FA		05/29/2014	JPMORGAN CHASE & CO.		469,380	400,000	
413890-CT-9	HARRIS CNTY-HOUSTON SPORTS AUT		12/10/2014	MORGAN STANLEY		3,487,500	3,000,000	
413890-CU-6	HARRIS CNTY-HOUSTON SPORTS AUT		12/10/2014	MORGAN STANLEY		4,130,547	3,515,000	
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		12/10/2014	MORGAN STANLEY		5,193,809	4,390,000	
413890-DU-5	HARRIS CNTY-HOUSTON SPORTS AUT		12/10/2014	MORGAN STANLEY		1,258,631	1,100,000	
413890-DW-1	HARRIS CNTY-HOUSTON SPORTS AUT		12/10/2014	MORGAN STANLEY		521,753	450,000	
452143-ER-7	ILLINOIS SPORTS FACS AUTH		07/31/2014	BARCLAYS		1,348,128	1,200,000	
452143-ES-5	ILLINOIS SPORTS FACS AUTH		07/31/2014	BARCLAYS		2,838,780	2,520,000	
452143-ET-3	ILLINOIS SPORTS FACS AUTH		07/31/2014	BARCLAYS		4,301,550	3,830,000	
45471A-LY-6	INDIANA FIN AUTH HOSP REV		08/15/2014	LOOP CAPITAL MARKETS		1,021,797	900,000	
45471A-MA-7	INDIANA FIN AUTH HOSP REV		08/15/2014	LOOP CAPITAL MARKETS		518,801	450,000	
45506D-MU-6	INDIANA ST FIN AUTH REV		09/04/2014	WELLS FARGO		1,544,998	1,400,000	
45505M-CQ-7	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		780,101	670,000	
45505M-CR-5	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		440,363	375,000	
45505M-CS-3	INDIANA ST FIN AUTH WASTEWATER		06/11/2014	MORGAN STANLEY		449,164	380,000	
45528U-LQ-2	INDIANAPOLIS IND LOC PUB IMPT		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		1,155,240	1,000,000	
45528U-LR-0	INDIANAPOLIS IND LOC PUB IMPT		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		4,084,992	3,515,000	
45528U-MD-0	INDIANAPOLIS IND LOC PUB IMPT		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		1,527,080	1,380,000	

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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
484890-LA-4	KANSAS CITY MO ARPT REV		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		1,753,035	1,500,000	11,042
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		05/21/2014	WELLS FARGO		4,704,666	3,920,000	
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P		10/10/2014	RBC DOMINION SECURITIES		1,736,880	1,500,000	
544552-VQ-2	LOS ANGELES CALIF HBR DEPT REV		09/04/2014	WELLS FARGO		2,811,456	2,400,000	
544552-VR-0	LOS ANGELES CALIF HBR DEPT REV		09/04/2014	WELLS FARGO		6,285,959	5,300,000	
544552-VS-8	LOS ANGELES CALIF HBR DEPT REV		09/04/2014	WELLS FARGO		1,675,238	1,405,000	
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		09/04/2014	WELLS FARGO		1,113,620	1,000,000	
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		08/22/2014	DIRECT		5,235,000	5,235,000	
546850-CK-2	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		3,164,149	2,735,000	
546850-CL-0	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		4,958,560	4,250,000	
546850-CM-8	LOUISVILLE KY REGL ARPT AUTH A		06/11/2014	MORGAN STANLEY		2,929,600	2,500,000	
54811G-TC-4	LOWER COLO RIV AUTH TEX REV		08/27/2014	PRE-REFUNDING		5,703	5,000	71
54811G-TS-9	LOWER COLO RIV AUTH TEX REV		08/27/2014	PRE-REFUNDING		7,613,614	6,675,000	94,563
560551-NK-5	MAINE ST TPK AUTH TPK REV		07/24/2014	BANK OF AMERICA/MERRILL LYNCH		769,370	655,000	
560551-NL-3	MAINE ST TPK AUTH TPK REV		07/24/2014	BANK OF AMERICA/MERRILL LYNCH		892,928	750,000	
574218-SD-6	MARYLAND ST HEALTH & HIGHER ED		10/22/2014	WELLS FARGO		2,868,350	2,500,000	
574218-SE-4	MARYLAND ST HEALTH & HIGHER ED		10/22/2014	WELLS FARGO		2,899,400	2,500,000	
574218-SQ-7	MARYLAND ST HEALTH & HIGHER ED		10/22/2014	WELLS FARGO		2,817,525	2,500,000	
57563R-LD-9	MASSACHUSETTS EDL FING AUTH ED		05/09/2014	MORGAN STANLEY		561,250	500,000	
57563R-LN-7	MASSACHUSETTS EDL FING AUTH ED		05/09/2014	MORGAN STANLEY		1,684,605	1,500,000	
57605A-FR-2	MASSACHUSETTS ST WTR POLLUTN A		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		19,239,520	16,000,000	
57605A-FS-0	MASSACHUSETTS ST WTR POLLUTN A		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		3,035,300	2,500,000	
59259Y-T9-0	METROPOLITAN TRANSN AUTH N Y R		04/11/2014	WELLS FARGO		1,278,090	1,090,000	
592646-6H-1	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		7,844,513	6,750,000	
592646-6K-4	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,947,975	2,500,000	
592646-7C-1	METROPOLITAN WASH D C ARPTS AU		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,427,468	2,070,000	
593211-EG-6	MIAMI BEACH FLA HEALTH FACS AU		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.		489,893	425,000	
593211-EJ-0	MIAMI BEACH FLA HEALTH FACS AU		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.		502,490	435,000	
593338-AF-3	MIAMI DADE CNTY FLA EXPWY AUTH		09/18/2014	CITIGROUP GLOBAL MARKETS		1,763,805	1,500,000	
593338-AG-1	MIAMI DADE CNTY FLA EXPWY AUTH		09/18/2014	CITIGROUP GLOBAL MARKETS		1,769,895	1,500,000	
593338-AR-7	MIAMI DADE CNTY FLA EXPWY AUTH		09/18/2014	CITIGROUP GLOBAL MARKETS		851,820	750,000	
59333P-G4-4	MIAMI-DADE CNTY FLA AVIATION R		03/13/2014	GOLDMAN, SACHS & CO.		2,858,700	2,500,000	
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM		09/24/2014	BANK MONTREAL / NESBITT BURNS		2,345,500	2,000,000	
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM		09/24/2014	BANK MONTREAL / NESBITT BURNS		2,661,008	2,250,000	
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM		09/24/2014	BANK MONTREAL / NESBITT BURNS		1,244,925	1,100,000	
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		20,908,300	17,500,000	
60636W-RW-7	MISSOURI ST HWYS & TRANS COMMN		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		9,650,720	8,000,000	
644804-EF-9	NEW HANOVER CNTY N C HOSP REV		09/17/2014	D.A. DAVIDSON & CO.		1,048,590	900,000	21,375
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B		07/01/2014	BANK MONTREAL / NESBITT BURNS		1,749,555	1,500,000	1,250
647719-MT-7	NEW ORLEANS LA SEW SVC REV		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		569,105	500,000	
647719-MU-4	NEW ORLEANS LA SEW SVC REV		07/29/2014	Various		1,906,570	1,650,000	4,431
647719-MV-2	NEW ORLEANS LA SEW SVC REV		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		457,660	400,000	
647719-MX-8	NEW ORLEANS LA SEW SVC REV		10/07/2014	GUGGENHEIM SECURITIES, LLC		586,830	500,000	6,806
64990H-WW-6	NEW YORK ST DORM AUTH REVS ST		05/06/2014	PRE-REFUNDING		15,105	15,000	169
64990A-CA-1	NEW YORK ST DORM AUTH SALES TA		10/16/2014	BANK OF AMERICA/MERRILL LYNCH		2,397,740	2,000,000	
64990E-QG-5	NEW YORK ST DORM AUTH ST PERS		06/25/2014	JPMORGAN CHASE & CO.		5,858,150	5,000,000	
649883-YY-5	NEW YORK ST MTG AGY HOMEOWNER		03/14/2014	BANK OF AMERICA/MERRILL LYNCH		1,250,000	1,250,000	
649883-ZP-3	NEW YORK ST MTG AGY HOMEOWNER ABS		08/21/2014	CABRERA CAPITAL MARKETS, INC		1,503,750	1,500,000	10,554
650009-G5-6	NEW YORK ST TWY AUTH GEN REV		12/04/2014	GOLDMAN, SACHS & CO.		2,883,725	2,500,000	
650035-E9-5	NEW YORK ST URBAN DEV CORP REV		01/09/2014	JPMORGAN CHASE & CO.		20,172,504	17,200,000	76,444
66285W-LL-8	NORTH TEX TWY AUTH REV		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		2,318,720	2,000,000	
682001-DX-7	OMAHA PUB PWR DIST NEB ELEC RE		12/15/2014	JPMORGAN CHASE & CO.		2,973,600	2,500,000	
69651A-AF-1	PALM BEACH CNTY FLA HEALTH FAC		09/11/2014	CITIGROUP GLOBAL MARKETS		822,323	750,000	
69651A-AG-9	PALM BEACH CNTY FLA HEALTH FAC		09/11/2014	CITIGROUP GLOBAL MARKETS		574,890	500,000	
69651A-AH-7	PALM BEACH CNTY FLA HEALTH FAC		09/11/2014	CITIGROUP GLOBAL MARKETS		686,586	600,000	
69651A-AN-4	PALM BEACH CNTY FLA HEALTH FAC		09/17/2014	Various		1,075,092	975,000	
70869P-HB-6	PENNSYLVANIA ECONOMIC DEV FING		09/18/2014	RBC DOMINION SECURITIES		2,656,935	2,250,000	
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING		09/18/2014	RBC DOMINION SECURITIES		1,532,873	1,550,000	
73358W-PM-0	PORT AUTH N Y & N J		02/19/2014	MORGAN STANLEY		3,292,184	2,800,000	33,833
73358W-TJ-3	PORT AUTH N Y & N J		08/15/2014	CITIGROUP GLOBAL MARKETS		8,860,350	7,500,000	
73358W-UN-2	PORT AUTH N Y & N J		10/08/2014	WELLS FARGO		14,116,680	12,000,000	
735240-E3-3	PORT PORTLAND ORE ARPT REV		09/05/2014	BANK OF AMERICA/MERRILL LYNCH		785,772	705,000	
735240-E4-1	PORT PORTLAND ORE ARPT REV		09/05/2014	BANK OF AMERICA/MERRILL LYNCH		818,391	700,000	
735240-E5-8	PORT PORTLAND ORE ARPT REV		09/05/2014	BANK OF AMERICA/MERRILL LYNCH		705,066	600,000	
735240-G4-9	PORT PORTLAND ORE ARPT REV		09/05/2014	BANK OF AMERICA/MERRILL LYNCH		1,377,800	1,250,000	

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735389-SD-1	PORT SEATTLE WASH REV		01/09/2014	GOLDMAN, SACHS & CO.		1,294,861	1,180,000	21,371
736742-WC-7	PORTLAND ORE SWR SYS REV		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		5,703,117	5,515,000	34,316
74265L-B4-9	PRIVATE COLLEGES & UNIVS AUTH		09/18/2014	WELLS FARGO		872,841	770,000	
74265L-B5-6	PRIVATE COLLEGES & UNIVS AUTH		09/18/2014	WELLS FARGO		1,138,740	1,000,000	
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN		12/29/2014	BANK OF AMERICA/MERRILL LYNCH		484,574	450,000	69
74540H-AC-8	PULASKI CNTY ARK PUB FACS BRD		11/20/2014	STEPHENS, INC.		1,720,756	1,460,000	
74540H-AM-6	PULASKI CNTY ARK PUB FACS BRD		11/20/2014	STEPHENS, INC.		1,085,740	1,000,000	
780486-HD-1	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY		3,136,980	3,000,000	
79766D-FC-8	SAN FRANCISCO CALIF CITY & CNT		09/17/2014	JPMORGAN CHASE & CO.		2,716,325	2,500,000	
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		09/17/2014	JPMORGAN CHASE & CO.		2,786,225	2,500,000	
83755V-WS-9	SOUTH DAKOTA ST HEALTH & EDL F		10/16/2014	CAIN BROTHERS & COMPANY LLC		394,769	350,000	
83755V-WT-7	SOUTH DAKOTA ST HEALTH & EDL F		10/16/2014	CAIN BROTHERS & COMPANY LLC		735,443	650,000	
83755V-WU-4	SOUTH DAKOTA ST HEALTH & EDL F		10/16/2014	CAIN BROTHERS & COMPANY LLC		566,485	500,000	
83755V-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		10/16/2014	CAIN BROTHERS & COMPANY LLC		849,030	750,000	
890680-KM-2	TOPEKA KANS UTIL REV		12/10/2014	BANK OF AMERICA/MERRILL LYNCH		3,881,675	3,295,000	
914072-VE-0	UNIVERSITY ARK UNIV REV		12/05/2014	STEPHENS, INC.		452,433	385,000	
914072-VF-7	UNIVERSITY ARK UNIV REV		12/05/2014	STEPHENS, INC.		475,340	400,000	
914072-VU-4	UNIVERSITY ARK UNIV REV		12/05/2014	STEPHENS, INC.		724,031	625,000	
914639-FH-7	UNIVERSITY NEB FACS CORP REV		04/02/2014	AMERITAS INVESTMENT CORP		8,917,040	8,000,000	
958697-JF-2	WESTERN MINN MUN PWR AGY MINN		06/27/2014	CITIGROUP GLOBAL MARKETS		1,179,180	1,000,000	
958697-JG-0	WESTERN MINN MUN PWR AGY MINN		06/27/2014	CITIGROUP GLOBAL MARKETS		1,191,630	1,000,000	
97712D-EX-0	WISCONSIN ST HEALTH & EDL FACS		08/01/2014	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
97712D-HC-3	WISCONSIN ST HEALTH & EDL FACS		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,453,100	1,250,000	
97712D-HT-6	WISCONSIN ST HEALTH & EDL FACS		12/11/2014	PIPER JAFFRAY INC.		322,692	300,000	
97712D-HU-3	WISCONSIN ST HEALTH & EDL FACS		12/11/2014	PIPER JAFFRAY INC.		449,180	400,000	
97712D-HV-1	WISCONSIN ST HEALTH & EDL FACS		12/11/2014	PIPER JAFFRAY INC.		719,846	640,000	
982674-JE-4	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS		2,314,400	2,000,000	
982674-JG-9	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS		2,342,720	2,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						487,847,711	433,040,000	982,966
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		01/15/2014	DEUTSCHE BANK SECURITIES		2,996,241	2,992,500	
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		11/14/2014	BABSON CAPITAL MANAGEMENT LLC		14,775,000	15,000,000	
00485G-AB-4	ACOSTA HOLDCO INITIAL TL		11/07/2014	J. P. MORGAN SECURITIES, INC.		6,486,250	6,500,000	
00507U-AD-3	ACTAVIS FUNDING SCS	E	11/14/2014	EXCHANGE		6,038,976	6,060,000	59,800
00101J-AM-8	ADT CORP		12/05/2014	Various		5,703,750	5,700,000	
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/02/2014	BANK OF AMERICA		1,930,645	1,935,484	
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		11/21/2014	BANK OF AMERICA		64,516	64,516	
00772B-AK-7	AERCAP IRELAND CAPITAL LTD	F	09/24/2014	Various		5,510,000	5,500,000	
00772B-AE-1	AERCAP IRELAND CAPITAL LTD / AERCA	F	11/06/2014	OPPENHEIMER & CO., INC.		6,901,875	6,750,000	148,938
00130H-BT-1	AES CORPORATION (THE)		03/18/2014	MIZUHO SECURITIES USA INC.		1,932,500	2,000,000	34,125
00817Y-AN-8	AETNA INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH		24,975,000	25,000,000	
00817Y-AQ-1	AETNA INC		11/03/2014	CITIGROUP GLOBAL MARKETS		10,953,910	11,000,000	
00828K-AH-8	AFFINION GROUP INC. SECOND LIEN TL		08/06/2014	DEUTSCHE BANK SECURITIES		7,060,208	7,000,000	
00828K-AF-2	AFFINION GROUP TRANCHE B TL		05/20/2014	EXCHANGE		4,744,619	4,752,514	
001055-AM-4	AFLAC INC		11/04/2014	GOLDMAN, SACHS & CO.		4,994,950	5,000,000	
00131L-2A-2	AIA GROUP LTD	F	03/04/2014	CITIGROUP GLOBAL MARKETS		7,472,550	7,500,000	
00928Q-AF-8	AIRCASTLE LTD	E	01/16/2014	Various		2,531,250	2,250,000	40,500
00928Q-AM-3	AIRCASTLE LTD	E	03/12/2014	GOLDMAN, SACHS & CO.		7,500,000	7,500,000	
009363-AP-7	AIRGAS INC		02/27/2014	Various		6,183,113	6,375,000	7,991
012725-AB-3	ALBEMARLE CORP		11/17/2014	BANK OF AMERICA/MERRILL LYNCH		11,985,000	12,000,000	
012725-AC-1	ALBEMARLE CORP		11/17/2014	BANK OF AMERICA/MERRILL LYNCH		11,958,960	12,000,000	
012725-AD-9	ALBEMARLE CORP		11/17/2014	BANK OF AMERICA/MERRILL LYNCH		4,985,250	5,000,000	
01609W-AB-8	ALIBABA GROUP HOLDING LTD	F	11/20/2014	JPMORGAN CHASE & CO.		24,904,500	25,000,000	
01609W-AF-9	ALIBABA GROUP HOLDING LTD	F	11/20/2014	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/17/2014	Various		10,184,756	10,107,094	
02005N-AD-2	ALLY FINANCIAL INC		01/30/2014	Various		6,153,750	5,500,000	52,257
02005N-AW-0	ALLY FINANCIAL INC		11/12/2014	CITIGROUP GLOBAL MARKETS		15,360,500	15,500,000	
02076X-AG-7	ALPHA NATURAL RESOURCES INC		05/14/2014	BANK OF AMERICA/MERRILL LYNCH		4,001,250	4,000,000	
023135-AL-0	AMAZON.COM INC		12/02/2014	MORGAN STANLEY		31,936,000	32,000,000	
023135-AM-8	AMAZON.COM INC		12/02/2014	MORGAN STANLEY		46,825,160	47,000,000	
023135-AN-6	AMAZON.COM INC		12/02/2014	MORGAN STANLEY		19,927,600	20,000,000	
00164V-AB-9	AMC NETWORKS INC		07/02/2014	BANK OF AMERICA/MERRILL LYNCH		5,600,000	5,000,000	186,215
02376C-AL-9	AMERICAN AIRLINES CLASS B TERM LOAN		10/27/2014	CITIBANK		992,500	1,000,000	
023766-AD-0	AMERICAN AIRLINES INC ABS		07/31/2014	EXCHANGE		942,254	942,254	2,356
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/31/2014	EXCHANGE		1,782,745	1,782,745	4,437
02377A-AA-6	AMERICAN AIRLINES PASS ABS		09/02/2014	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	

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02588D-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO		06/02/2014	BARCLAYS		50,000,000	50,000,000	
02665W-AG-6	AMERICAN HONDA FINANCE CORP	R	07/08/2014	JPMORGAN CHASE & CO.		25,000,000	25,000,000	
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION	R	12/08/2014	CREDIT SUISSE		25,000,000	25,000,000	
03027X-AE-0	AMERICAN TOWER CORP		08/04/2014	MORGAN STANLEY		4,970,800	5,000,000	
03027X-AC-4	AMERICAN TOWER CORPORATION		01/07/2014	RBC DOMINION SECURITIES		15,441,000	15,000,000	199,750
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		09/22/2014	RBS SECURITIES INC		2,475,175	2,500,000	
030981-AF-1	AMERIGAS PART/FIN CORP		08/08/2014	BANK OF AMERICA/MERRILL LYNCH		3,142,500	3,000,000	44,958
031162-BS-8	AMGEN INC		05/19/2014	BARCLAYS		15,000,000	15,000,000	
031162-BU-3	AMGEN INC		05/19/2014	MORGAN STANLEY		48,905,430	49,000,000	
031652-BG-4	AMKOR TECHNOLOGY INC		11/12/2014	BARCLAYS		1,275,000	1,275,000	10,386
032177-AF-4	AMSTED INDUSTRIES INCORPORATED		09/04/2014	WELLS FARGO		1,000,000	1,000,000	
02582J-GS-3	AMXCA_14-2 ABS		08/27/2014	Various		41,785,392	41,783,000	12,226
032511-BJ-5	ANADARKO PETROLEUM CORP		07/01/2014	DEUTSCHE BANK AG		9,983,100	10,000,000	
032511-BK-2	ANADARKO PETROLEUM CORP		07/01/2014	DEUTSCHE BANK AG		19,866,000	20,000,000	
035287-AE-1	ANIXTER INC		09/18/2014	WELLS FARGO		2,000,000	2,000,000	
03674X-AA-4	ANTERO RESOURCES CORP		11/03/2014	Various		9,666,250	9,650,000	189,198
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		05/28/2014	EXCHANGE		2,709,983	2,676,000	10,788
00203Q-AA-5	AP MOELLER MAERSK A/S	F	09/15/2014	BANK OF AMERICA/MERRILL LYNCH		14,969,250	15,000,000	
00203Q-AB-3	AP MOELLER MAERSK A/S	F	09/15/2014	BANK OF AMERICA/MERRILL LYNCH		14,949,150	15,000,000	
N7900H-AG-8	AP NMT ACQ B.V. (ENDEMOL) 2ND LIEN TL	E	09/15/2014	J. P. MORGAN SECURITIES, INC.		4,140,000	4,500,000	
037833-AP-5	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		40,000,000	40,000,000	
037833-AQ-3	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		19,992,400	20,000,000	
037833-AR-1	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		34,913,900	35,000,000	
00213M-AF-1	APX GROUP INC		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		3,570,000	3,500,000	25,521
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		02/27/2014	EXCHANGE		12,233,808	12,267,077	
03938L-AP-9	ARCELORMITTAL	F	12/22/2014	Various		3,097,500	3,000,000	44,375
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		12/04/2014	Various		3,982,500	4,000,000	
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
045054-AC-7	ASHTEAD CAPITAL INC	R	09/10/2014	DEUTSCHE BANK AG		1,000,000	1,000,000	
045487-AA-3	ASSOCIATED BANC-CORP		11/05/2014	GOLDMAN, SACHS & CO.		6,990,550	7,000,000	
045487-AB-1	ASSOCIATED BANC-CORP		11/05/2014	GOLDMAN, SACHS & CO.		4,982,350	5,000,000	
04624R-AA-6	ASTON ESCROW CORP		07/22/2014	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		04/24/2014	Various		(67,793)		
04649V-AM-2	ASURION LLC SECOND LIEN TERM LOAN		06/13/2014	Various		4,105,000	4,000,000	
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		01/16/2014	BANK OF AMERICA		4,974,905	4,987,374	
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		01/15/2014	EXCHANGE		9,383,740	9,850,000	77,979
050095-AM-0	ATWOOD OCEANICS INC		11/04/2014	STERNE AGEE CLEARING INC.		2,860,625	2,875,000	49,833
05070G-AE-8	AUDATEX NORTH AMERICA IN		11/21/2014	Various		1,768,000	1,700,000	45,617
05070G-AG-3	AUDATEX NORTH AMERICA INC		11/12/2014	GOLDMAN, SACHS & CO.		836,000	800,000	2,178
05329W-AK-8	AUTONATION INC		08/04/2014	CREDIT SUISSE		14,800,750	13,500,000	9,931
053332-AQ-5	AUTOZONE INC		01/07/2014	WELLS FARGO		24,995,000	25,000,000	
G2967P-AB-0	AVAGO TECH TERM LOANS	E	11/05/2014	Various		5,960,000	6,000,000	
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS	E	03/19/2014	MORGAN STANLEY		7,434,375	8,125,000	
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		327,938	325,000	5,146
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		06/06/2014	Various		3,979,385	4,000,000	
05463D-AA-8	AXIALL CORP		10/31/2014	Various		5,037,670	5,100,000	39,542
05464H-AA-8	AXIS SPECIALTY FINANCE PLC	E	03/06/2014	CITIGROUP GLOBAL MARKETS		11,987,520	12,000,000	
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		08/05/2014	GOLDMAN, SACHS & CO.		980,007	984,932	
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	06/24/2014	JPMORGAN CHASE & CO.		3,528,150	3,000,000	13,813
05953Y-BJ-9	BAFC_07-4A RMBS		10/01/2014	Various		19,085,786	20,439,932	30,660
06051G-EY-1	BANK OF AMERICA CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		16,204,960	16,000,000	3,410
06051G-FD-6	BANK OF AMERICA CORP		03/27/2014	BANK OF AMERICA/MERRILL LYNCH		5,498,460	5,500,000	
06050T-LU-4	BANK OF AMERICA NA		02/11/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		05/02/2014	DEUTSCHE BANK AG		27,446,650	27,500,000	
06416C-AA-6	BANK OF NOVA SCOTIA	A	09/04/2014	BARCLAYS		44,995,950	45,000,000	
064255-BG-6	BANK OF TOKYO MITSUBISHI UFJ LTD	F	09/02/2014	MORGAN STANLEY		9,980,500	10,000,000	
06738E-AC-9	BARCLAYS PLC	F	09/04/2014	BARCLAYS		9,984,800	10,000,000	
06738E-AD-7	BARCLAYS PLC	F	11/03/2014	BARCLAYS		19,929,600	20,000,000	
07014Q-AF-8	BASS PRO GROUP TERM LOAN		02/03/2014	J. P. MORGAN SECURITIES, INC.		3,014,790	2,992,348	
07274E-AA-1	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000	
07274E-AC-7	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH		33,000,000	33,000,000	
07274E-AD-5	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH		49,771,000	50,000,000	
07274E-AF-0	BAYER US FINANCE LLC	R	10/29/2014	Various		24,065,507	23,820,000	47,322
075887-BC-2	BECTON DICKINSON AND CO		12/05/2014	Various		33,827,038	33,800,000	
075887-BD-0	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN, SACHS & CO.		17,000,000	17,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
075887-BE-8	BECTON DICKINSON AND CO		12/05/2014	Various		38,031,320	38,000,000	
075896-AB-6	BED BATH & BEYOND INC		07/30/2014	Various		7,143,620	7,000,000	14,199
084659-AA-9	BERKSHIRE HATHAWAY ENERGY CO		12/01/2014	RBC DOMINION SECURITIES		17,996,040	18,000,000	
084670-BL-1	BERKSHIRE HATHAWAY INC		08/07/2014	WELLS FARGO		15,998,560	16,000,000	
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		10/16/2014	DEUTSCHE BANK SECURITIES		2,487,500	2,500,000	
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		03/10/2014	Various		5,945,629	5,984,925	
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		02/06/2014	CREDIT SUISSE		6,340,047	6,355,937	
05578M-AA-0	BMC SOFTWARE FINANCE INC		04/17/2014	CREDIT SUISSE		15,681,250	15,000,000	260,677
05579U-AD-5	BMWLT_2014-1 ABS		06/24/2014	CREDIT SUISSE		27,515,039	27,500,000	4,538
097023-BF-1	BOEING CO		10/28/2014	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
097023-BG-9	BOEING CO		10/28/2014	CITIGROUP GLOBAL MARKETS		12,834,250	13,000,000	
097751-BJ-9	BOMBARDIER INC	A	09/17/2014	CITIGROUP GLOBAL MARKETS		500,000	500,000	14,083
05565Q-CD-8	BP CAPITAL MARKETS PLC	E	12/18/2014	GOLDMAN, SACHS & CO.		32,516,400	35,000,000	114,965
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		04/24/2014	Various		(4,718,850)		
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	F	09/10/2014	Various		31,986,740	32,000,000	
111021-AJ-0	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		10,493,175	10,500,000	
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		12,987,260	13,000,000	
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		11/20/2014	Various		7,001,563	7,000,000	3,919
06901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B	G	12/01/2014	Various		9,937,500	10,000,000	
12429T-AC-8	BWAY HOLDING CO		08/07/2014	BANK OF AMERICA/MERRILL LYNCH		7,452,300	7,500,000	
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		09/02/2014	BANK OF AMERICA		3,465,000	3,500,000	
065604-AD-2	BWSTA_14-1 ABS		11/05/2014	BNP CAPITAL MARKETS		16,496,213	16,500,000	
12768Q-AB-5	CAESARS GROWTH PROP 1ST LIEN		06/13/2014	CREDIT SUISSE		3,482,500	3,500,000	
13057Q-AC-1	CALIFORNIA RESOURCES CORP		09/11/2014	BANK OF AMERICA/MERRILL LYNCH		1,600,000	1,600,000	
13057Q-AE-7	CALIFORNIA RESOURCES CORP		12/22/2014	Various		5,626,250	6,125,000	72,479
136375-CC-4	CANADIAN NATIONAL RAILWAY CO	A	11/04/2014	CITIGROUP GLOBAL MARKETS		7,500,000	7,500,000	
136385-AS-0	CANADIAN NATURAL RESOURCES LIMITED	A	03/26/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
136385-AV-3	CANADIAN NATURAL RESOURCES LTD	A	11/12/2014	CITIGROUP GLOBAL MARKETS		14,980,650	15,000,000	
140420-NH-9	CAPITAL ONE BANK USA NA		02/10/2014	BARCLAYS		9,999,100	10,000,000	
14042E-4A-5	CAPITAL ONE BANK USA NA		09/02/2014	BARCLAYS		20,922,510	21,000,000	
14040H-AX-3	CAPITAL ONE FINANCIAL CO		09/12/2014	GOLDMAN, SACHS & CO.		9,305,640	9,000,000	48,825
14040H-BE-4	CAPITAL ONE FINANCIAL CORP		04/21/2014	JPMORGAN CHASE & CO.		17,986,500	18,000,000	
14042E-3Y-4	CAPITAL ONE NA		08/12/2014	JPMORGAN CHASE & CO.		9,956,400	10,000,000	17,208
14149Y-AZ-1	CARDINAL HEALTH INC		11/07/2014	GOLDMAN, SACHS & CO.		23,955,120	24,000,000	
14170T-AL-5	CAREFUSION CORP		05/15/2014	JPMORGAN CHASE & CO.		9,986,100	10,000,000	
14313Q-AD-7	CARMAX AUTO OWNR TR CARMX_14-1 ABS		02/04/2014	BANK OF AMERICA/MERRILL LYNCH		19,996,128	20,000,000	
14313K-AD-0	CARMX_12-3 ABS		07/01/2014	BARCLAYS		7,802,438	7,800,000	3,766
14313Q-AC-9	CARMX_14-1 ABS		07/29/2014	Various		20,703,398	20,750,000	7,181
14313T-AD-1	CARMX_14-3 ABS		08/06/2014	BARCLAYS		42,494,131	42,500,000	
146900-AM-7	CASCADES INC	A	06/05/2014	WELLS FARGO		7,818,750	7,800,000	
147446-AR-9	CASE NEW HOLLAND INC		01/30/2014	STERNE AGEE CLEARING INC.		3,521,250	3,000,000	41,344
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		06/03/2014	Various		4,538,054	4,423,000	12,274
14880B-AE-1	CATALENT PHARMA DOLLAR TL		12/19/2014	Various		4,250,000	4,250,000	
14912L-6F-3	CATERPILLAR FINANCIAL SERVICES COR		11/21/2014	BANK OF AMERICA/MERRILL LYNCH		14,988,000	15,000,000	
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		01/16/2014	DEUTSCHE BANK AG		640,000	640,000	
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		01/16/2014	DEUTSCHE BANK AG		1,250,000	1,250,000	
17119Y-AC-1	CCART_14-BA_A3 ABS		09/18/2014	BARCLAYS		21,995,820	22,000,000	
17119Y-AD-9	CCART_14-BA_A4 ABS		09/18/2014	BARCLAYS		34,989,353	35,000,000	
17119X-AD-1	CCART_2014-A ABS		08/27/2014	Various		13,570,698	13,580,000	4,731
17305E-FE-0	CCCIT_13-A6 ABS		05/08/2014	DEUTSCHE BANK AG		10,311,563	10,200,000	24,684
17305E-FU-4	CCCIT_14-A8 ABS		09/17/2014	CITIGROUP GLOBAL MARKETS		39,994,392	40,000,000	
17305E-FQ-3	CCCIT_2014-A4 ABS		08/01/2014	Various		39,989,708	40,000,000	60,133
1248EP-BB-8	CCO HOLDINGS LLC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		2,275,313	2,250,000	18,703
12505V-AB-2	CCO SAFARI LLC		12/15/2014	GOLDMAN, SACHS & CO.		13,055,000	13,000,000	
14987E-AA-5	CCOH SAFARI LLC		10/29/2014	GOLDMAN, SACHS & CO.		4,025,000	4,025,000	
14987E-AB-3	CCOH SAFARI LLC		12/12/2014	Various		9,031,250	9,050,000	1,278
12508E-AA-9	CDK GLOBAL INC		10/08/2014	MORGAN STANLEY		15,000,000	15,000,000	
12513G-BA-6	CDW LLC		11/24/2014	BARCLAYS		3,250,000	3,250,000	
12513G-AZ-2	CDW LLC / CDW FINANCE CORP		07/31/2014	MORGAN STANLEY		1,125,000	1,125,000	
12512Y-AD-3	CDW LLC TERM LOAN		01/29/2014	BARCLAYS BANK		3,974,991	3,989,953	
12513G-AX-7	CDW LLC/CDW FINANCE		10/30/2014	BAIRD (ROBERT W.) & CO. INC.		3,461,250	3,250,000	25,323
15089Q-AC-8	CELANESE US HOLDINGS LLC		10/31/2014	JEFFERIES & COMPANY, INC.		779,738	717,000	16,381
151020-AH-7	CELGENE CORP		07/23/2014	Various		18,680,336	18,620,000	273,998
151020-AN-4	CELGENE CORP		05/06/2014	CREDIT SUISSE		7,481,325	7,500,000	
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN		04/16/2014	CREDIT SUISSE		4,050,000	4,000,000	

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156700-AM-8	CENTURY LINK		02/18/2014	OPPENHEIMER & CO., INC.		3,185,000	3,500,000	115,267
156700-AW-6	CENTURYLINK INC		08/04/2014	CREDIT SUISSE		3,895,313	3,750,000	73,828
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L		09/04/2014	CREDIT SUISSE		3,646,875	3,750,000	44,844
161571-GP-3	CHAIT_14-A6 ABS		07/23/2014	Various		14,995,313	15,000,000	2,100
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		05/19/2014	J. P. MORGAN SECURITIES, INC.		3,482,500	3,500,000	
16282F-AE-1	CHECKOUT HLDGS SECOND LIEN TL		05/19/2014	BANK OF AMERICA		992,500	1,000,000	
165167-CL-9	CHESAPEAKE ENERGY CORP		12/22/2014	Various		7,781,250	7,250,000	32,104
165167-CN-5	CHESAPEAKE ENERGY CORP		04/10/2014	CITIGROUP GLOBAL MARKETS		8,750,000	8,750,000	
165258-AB-0	CHESAPEAKE OIL OP/FIN		10/23/2014	DEUTSCHE BANK AG		750,000	750,000	22,497
166764-AK-6	CHEVRON CORP		11/10/2014	BANK OF AMERICA/MERRILL LYNCH		35,000,000	35,000,000	
166764-AM-2	CHEVRON CORP		11/10/2014	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
17121H-AF-7	CHRYSLER GROUP LLC TRANCHE B TERM LOAN		04/14/2014	J. P. MORGAN SECURITIES, INC.		2,487,500	2,500,000	
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		11/05/2014	Various		10,924,338	10,380,000	190,251
171340-AJ-1	CHURCH & DWIGHT CO INC		12/04/2014	DEUTSCHE BANK AG		23,985,360	24,000,000	
12549J-AA-9	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		19,967,800	20,000,000	
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		4,650,000	5,000,000	
17275R-AR-3	CISCO SYSTEMS INC		02/24/2014	DEUTSCHE BANK AG		9,992,900	10,000,000	
125581-GP-7	CIT GROUP INC		01/13/2014	Various		2,095,130	2,000,000	35,653
125581-GR-3	CIT GROUP INC		12/02/2014	Various		1,025,000	1,000,000	17,222
125581-GS-1	CIT GROUP INC		02/12/2014	MORGAN STANLEY		6,000,000	6,000,000	
172967-HR-5	CITIGROUP INC		04/30/2014	CITIGROUP GLOBAL MARKETS		34,989,850	35,000,000	2,899
172967-JC-6	CITIGROUP INC		11/13/2014	CITIGROUP GLOBAL MARKETS		2,488,400	2,500,000	
17401Q-AB-7	CITIZENS BANK NA		12/01/2014	MORGAN STANLEY		29,971,800	30,000,000	
184496-AL-1	CLEAN HARBORS INC		06/23/2014	BARCLAYS		1,032,500	1,000,000	3,559
184502-BT-8	CLEAR CHANNEL COMMUNICATIONS INC		07/17/2014	EXCHANGE		785,000	785,000	436
18683K-AC-5	CLIFFS NATURAL RESOURCES		10/28/2014	Various		170,625	250,000	1,302
18683K-AF-8	CLIFFS NATURAL RESOURCES		12/08/2014	Various		8,148,605	9,684,000	119,081
12623E-AH-4	CNH CAPITAL LLC		01/24/2014	Various		11,259,519	11,250,000	107,656
12592B-AA-2	CNH INDUSTRIAL CAPITAL LLC		06/25/2014	BARCLAYS		7,456,950	7,500,000	
19238V-AG-0	COGECO CABLE INC	G	07/11/2014	BANK OF AMERICA/MERRILL LYNCH		6,585,125	6,450,000	43,367
20007#-AB-3	COMAR LLC TERM LOAN		10/23/2014	BANK OF MONTREAL		4,714,375	4,750,000	
200340-AP-2	COMERICA INC		05/20/2014	JPMORGAN CHASE & CO.		12,000,000	12,000,000	
14041N-ET-4	COMET_14-A5-A ABS		10/06/2014	JPMORGAN CHASE & CO.		14,995,986	15,000,000	
14041N-EM-9	COMET_2013-A3 ABS		08/12/2014	CREDIT SUISSE		34,840,034	34,870,000	
14041N-EP-2	COMET_2014-A2 ABS		08/14/2014	KGS ALPHA CAPITAL MARKETS LLC		30,314,984	30,220,000	4,231
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA (NE	R	03/05/2014	DEUTSCHE BANK AG		14,999,250	15,000,000	
202795-JC-5	COMMONWEALTH EDISON CO		01/06/2014	JPMORGAN CHASE & CO.		9,977,800	10,000,000	
202795-JE-1	COMMONWEALTH EDISON COMPANY		11/03/2014	WELLS FARGO		5,994,900	6,000,000	
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		02/03/2014	J. P. MORGAN SECURITIES, INC.		3,999,975	3,990,000	
20451P-KN-5	COMPASS BANK		09/24/2014	CITIGROUP GLOBAL MARKETS		18,955,920	19,000,000	
205768-AH-7	COMSTOCK RESOURCES INC		12/19/2014	Various		1,286,488	1,455,000	19,109
205887-BV-3	CONAGRA FOODS INC		07/21/2014	RBS SECURITIES INC		30,000,000	30,000,000	
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		08/19/2014	GOLDMAN, SACHS & CO.		1,980,000	2,000,000	
20826F-AC-0	CONOCOPHILLIPS		11/06/2014	CREDIT SUISSE		4,972,400	5,000,000	
20826F-AD-8	CONOCOPHILLIPS CO		11/06/2014	CITIGROUP GLOBAL MARKETS		34,938,050	35,000,000	
20826F-AE-6	CONOCOPHILLIPS CO		11/06/2014	RBS SECURITIES INC		39,990,000	40,000,000	
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		11/24/2014	Various		3,000,000	3,000,000	
20902C-AN-0	CONSOLIDATED CONTAINER SECOND LIEN		07/21/2014	CITIBANK		2,940,000	3,000,000	
22409*-AA-9	CP OPCO (CLASSIC PARTY) TERM LOAN B		10/01/2014	BANK OF MONTREAL		6,648,750	6,750,000	
067383-AC-3	CR BARD INC		11/10/2014	MIZUHO SECURITIES USA INC.		6,584,487	6,035,000	87,776
13057A-AD-4	CRART_14-4 ABS		12/09/2014	CREDIT SUISSE		30,995,195	31,000,000	
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)	F	10/24/2014	CREDIT SUISSE		7,952,000	8,000,000	
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		05/14/2014	BANK OF AMERICA/MERRILL LYNCH		2,110,000	2,000,000	51,333
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		09/02/2014	EXCHANGE		600,000	600,000	102
14889D-AA-6	CRMN_2014-1A CDO - CF - LOANS	E	04/02/2014	CITIGROUP GLOBAL MARKETS		19,964,600	20,000,000	
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TL (1ST LIEN)		04/24/2014	Various		14,963		
228189-AB-2	CROWN AMERICAS LLC		12/22/2014	BARCLAYS		2,910,000	3,000,000	60,375
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		01/27/2014	EXCHANGE		24,192,265	24,188,462	
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		08/01/2014	Various		2,977,500	3,000,000	45,094
228227-BD-5	CROWN CASTLE INTL CORP		12/19/2014	Various		3,804,375	3,750,000	75,578
126307-AC-1	CSC HOLDINGS LLC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		7,768,125	6,500,000	117,635
126307-AF-4	CSC HOLDINGS LLC		10/01/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		2,821,000	2,650,000	46,275
12646R-AB-1	CST BRANDS INC		12/22/2014	CREDIT SUISSE		3,045,000	3,000,000	22,917
126650-CE-8	CVS CAREMARK CORP		08/07/2014	BARCLAYS		30,233,060	30,250,000	
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC	R	07/24/2014	HSBC SECURITIES, INC.		20,000,000	20,000,000	

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235825-AB-2	DANA HOLDING CORP		01/14/2014	BANK OF AMERICA/MERRILL LYNCH		3,330,443	3,066,000	87,381
235825-AD-8	DANA HOLDING CORP		12/19/2014	BANK OF AMERICA/MERRILL LYNCH		5,827,500	5,500,000	86,750
237266-AG-6	DARLING INGREDIENTS INC		10/14/2014	Various		9,294,055	9,027,000	86,843
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS TLB		07/28/2014	BARCLAYS BANK		5,970,000	6,000,000	
23918K-AM-0	DAVITA INC		04/30/2014	Various		2,157,500	2,000,000	29,444
23918K-AP-3	DAVITA INC		10/15/2014	BANK OF AMERICA/MERRILL LYNCH		3,441,375	3,325,000	34,520
240019-BS-7	DAYTON POWER AND LIGHT CO		07/16/2014	EXCHANGE		19,975,196	20,000,000	126,042
24023K-AA-6	DBS GROUP HOLDINGS LTD	F	07/09/2014	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
254683-BL-8	DCENT_14-A5 ABS		10/08/2014	JPMORGAN CHASE & CO.		5,999,480	6,000,000	
254683-BJ-3	DCENT_2014-A3 ABS		06/24/2014	Various		25,004,613	25,000,000	4,660
23311V-AE-7	DCP MIDSTREAM OPERATING LP		03/10/2014	RBS SECURITIES INC		4,970,500	5,000,000	
241627-AW-8	DE SOTO PARISH LA POLLUTN CTL		12/02/2014	MORGAN STANLEY		4,000,000	4,000,000	
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.		18,000,000	18,000,000	
L2324E-AB-7	DELOS AIRCRAFT TLB (ILFC)	E	03/24/2014	DEUTSCHE BANK SECURITIES		2,487,500	2,500,000	
L2465B-AM-8	DELTA 2 (ALPHA TOPCO) 2ND LIEN TL	E	10/10/2014	BANK OF AMERICA		2,970,000	3,000,000	
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	E	11/14/2014	Various		8,936,250	9,000,000	
247916-AD-1	DENBURY RESOURCES INC		04/16/2014	WELLS FARGO		6,000,000	6,000,000	
254010-AC-5	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
25470X-AL-9	DISH DBS CORP		05/19/2014	OPPENHEIMER & CO., INC.		2,080,000	2,000,000	18,611
25470X-AQ-8	DISH DBS CORP		11/10/2014	Various		7,532,425	7,320,000	69,637
25470X-AV-7	DISH DBS CORP		12/04/2014	Various		3,010,000	3,010,000	7,721
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		12/04/2014	Various		2,002,500	2,000,000	
256677-AB-1	DOLLAR GENERAL CORP		08/18/2014	Various		11,592,480	12,000,000	78,750
257375-AH-8	DOMINION GAS HOLDINGS LLC		12/03/2014	GOLDMAN, SACHS & CO.		3,325,795	3,335,000	
257375-AJ-4	DOMINION GAS HOLDINGS LLC		12/03/2014	RBS SECURITIES INC		3,313,990	3,335,000	
25746U-CA-5	DOMINION RESOURCES INC		11/17/2014	JPMORGAN CHASE & CO.		24,962,500	25,000,000	
25746U-CB-3	DOMINION RESOURCES INC		11/17/2014	JPMORGAN CHASE & CO.		4,991,650	5,000,000	
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		12/03/2014	J. P. MORGAN SECURITIES, INC.		4,772,496	4,768,652	
260543-CC-5	DOW CHEMICAL CO/THE		09/10/2014	MIZUHO SECURITIES USA INC.		17,711,553	16,485,000	227,184
233293-AM-1	DPL INC		09/25/2014	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000	
262049-AA-7	DRILL RIGS HLDS INC	E	10/27/2014	Various		8,225,563	8,425,000	16,489
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	12/08/2014	GOLDMAN, SACHS & CO.		1,928,867	1,994,949	
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS	E	07/21/2014	CREDIT SUISSE		10,000,000	10,000,000	
233331-AT-4	DTE ENERGY COMPANY		11/17/2014	JPMORGAN CHASE & CO.		10,987,020	11,000,000	
26442R-AC-5	DUKE ENERGY PROGRESS INC		11/17/2014	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4		04/15/2014	Various		6,038,503	5,997,274	
26818A-AA-2	DYNEGY FINANCE I INC		10/10/2014	MORGAN STANLEY		1,000,000	1,000,000	
26818A-AB-0	DYNEGY FINANCE I INC		12/29/2014	Various		6,427,188	6,250,000	26,632
26818A-AC-8	DYNEGY FINANCE I INC		12/12/2014	Various		8,957,500	8,750,000	77,627
269871-AB-5	EAGLE SPINCO INC		06/30/2014	EXCHANGE		1,928,409	2,000,000	34,688
277432-AQ-3	EASTMAN CHEMICAL CO		11/10/2014	CITIGROUP GLOBAL MARKETS		19,958,200	20,000,000	
277432-AR-1	EASTMAN CHEMICAL CO		11/10/2014	JPMORGAN CHASE & CO.		22,886,380	23,000,000	
278642-AJ-2	EBAY INC		07/23/2014	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
278642-AM-5	EBAY INC		07/23/2014	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
278642-AH-6	EBAY INC.		07/23/2014	JPMORGAN CHASE & CO.		30,934,280	31,000,000	
278642-AK-9	EBAY INC.		07/23/2014	JPMORGAN CHASE & CO.		19,955,800	20,000,000	
268317-AH-7	ELECTRICITE DE FRANCE SA	F	01/13/2014	SOCIETE GENERALE		12,000,000	12,000,000	
268317-AJ-3	ELECTRICITE DE FRANCE SA	F	01/13/2014	CREDIT SUISSE		42,506,360	43,000,000	
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP		05/20/2014	Various		27,524,700	27,500,000	
29250N-AJ-4	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG		4,974,650	5,000,000	
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/06/2014	EXCHANGE		16,766,103	16,320,000	
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	Various		2,895,109	2,700,000	
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB	E	04/10/2014	DEUTSCHE BANK SECURITIES		995,000	1,000,000	
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		03/31/2014	Various		(40,800)		
29277B-AA-1	ENERGY FUTURE INTERM HLDGS (EFIH) TL DIP		12/12/2014	DEUTSCHE BANK SECURITIES		5,006,250	5,000,000	
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		09/29/2014	CITIGROUP GLOBAL MARKETS		5,973,330	5,000,000	
29358Q-AA-7	ENSCO PLC	F	09/24/2014	MIZUHO SECURITIES USA INC.		6,144,503	5,860,000	10,711
29358Q-AC-3	ENSCO PLC	F	09/24/2014	DEUTSCHE BANK AG		4,993,200	5,000,000	
29362U-AA-2	ENTEGRIS INC		06/18/2014	Various		500,000	500,000	
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LLC		10/02/2014	CITIGROUP GLOBAL MARKETS		23,995,440	24,000,000	
268787-AB-4	EP ENER/EVEREST ACQ FIN		11/25/2014	OPPENHEIMER & CO., INC.		938,100	885,000	17,147
29444U-AL-0	EQUINIX INC		12/29/2014	CITIGROUP GLOBAL MARKETS		2,007,500	2,000,000	24,646
29444U-AM-8	EQUINIX INC		11/04/2014	Various		8,088,575	7,860,000	68,570
29444U-AN-6	EQUINIX INC		11/17/2014	JPMORGAN CHASE & CO.		3,500,000	3,500,000	
29444U-AP-1	EQUINIX INC		11/17/2014	JPMORGAN CHASE & CO.		2,000,000	2,000,000	

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26884T-AM-4	ERAC USA FINANCE LLC		06/30/2014	JPMORGAN CHASE & CO.		23,465,690	23,500,000	
299808-AF-2	EVEREST REINSURANCE HOLDINGS INC		06/02/2014	WELLS FARGO		10,000,000	10,000,000	
30051J-AA-1	EVRAZ INC NA CANADA		10/31/2014	CITIGROUP GLOBAL MARKETS		5,225,000	5,225,000	
30204N-AC-4	EXGEN TEXAS POWER LLC TL		09/25/2014	BANK OF AMERICA		1,980,000	2,000,000	
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO		06/02/2014	CITIGROUP GLOBAL MARKETS		29,927,700	30,000,000	
30231G-AC-6	EXXON MOBIL CORP		03/17/2014	MORGAN STANLEY		5,000,000	5,000,000	
30231G-AE-2	EXXON MOBIL CORP		03/17/2014	JPMORGAN CHASE & CO.		17,000,000	17,000,000	
315786-AA-1	FIDELITY & GUARANTY LIFE		08/27/2014	JEFFERIES & COMPANY, INC.		5,109,825	4,760,000	58,317
316773-CQ-1	FIFTH THIRD BANCORP		02/25/2014	DEUTSCHE BANK AG		7,988,720	8,000,000	
31677Q-BC-2	FIFTH THIRD BANK (OHIO)		09/02/2014	DEUTSCHE BANK AG		14,922,750	15,000,000	
31732F-AG-1	FILTRATION GROUP CORP TL		12/16/2014	DEUTSCHE BANK SECURITIES		4,809,294	4,793,818	
319963-BB-9	FIRST DATA CORP		06/20/2014	RBC DOMINION SECURITIES		2,492,500	2,000,000	112,222
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL		09/16/2014	Various		952,500	1,000,000	
319963-BC-7	FIRST DATA CORPORATION		06/11/2014	JPMORGAN CHASE & CO.		2,693,750	2,500,000	512
319963-BE-3	FIRST DATA CORPORATION		07/31/2014	STERNE AGEE CLEARING INC.		2,102,500	2,000,000	35,250
335934-AF-2	FIRST QUANTUM MINERALS LTD	A	12/23/2014	Various		2,092,400	2,210,000	46,820
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	11/12/2014	Various		4,064,125	4,050,000	4,209
31679G-AD-1	FITAT_13-1 ABS		07/01/2014	BARCLAYS		12,636,719	12,500,000	9,931
31679J-AC-7	FITAT_14-1 ABS		07/28/2014	NOMURA SECURITIES INTERNATIONAL INC		46,793,543	46,810,000	14,147
31679K-AE-0	FITAT_2014-2 ABS		06/25/2014	Various		31,001,973	31,000,000	4,370
30251G-AK-3	FMG RESOURCES AUG 2006	F	01/29/2014	OPPENHEIMER & CO., INC.		4,346,000	4,100,000	83,367
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC		10/28/2014	DEUTSCHE BANK AG		10,000,000	10,000,000	
345397-WY-5	FORD MOTOR CREDIT COMPANY LLC		10/28/2014	DEUTSCHE BANK AG		30,000,000	30,000,000	
34530L-AE-1	FORDL_14-B ABS		07/22/2014	BARCLAYS		16,997,562	17,000,000	
34530H-AD-2	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.		16,995,842	17,000,000	
345838-AC-0	FOREST LABORATORIES INC		09/11/2014	Various		23,928,118	22,350,000	117,438
345838-AE-6	FOREST LABORATORIES INC		09/02/2014	Various		52,754,339	48,174,000	896,022
35671D-BH-7	FREEPORT-MCMORAN INC		11/10/2014	BANK OF AMERICA/MERRILL LYNCH		19,923,800	20,000,000	
35671D-BJ-3	FREEPORT-MCMORAN INC		11/10/2014	BANK OF AMERICA/MERRILL LYNCH		6,632,741	6,665,000	
35671D-BL-8	FREEPORT-MCMORAN INC		11/10/2014	JPMORGAN CHASE & CO.		9,990,500	10,000,000	
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		12/11/2014	Various		4,971,250	5,000,000	
35906A-AN-8	FRONTIER COMMUNICATIONS		08/05/2014	BANK OF AMERICA/MERRILL LYNCH		2,600,000	2,500,000	12,179
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		09/03/2014	JPMORGAN CHASE & CO.		1,850,000	1,850,000	
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP		09/10/2014	JPMORGAN CHASE & CO.		5,919,500	5,950,000	
302941-AJ-8	FTI CONSULTING INC		01/06/2014	JPMORGAN CHASE & CO.		2,715,625	2,500,000	45,938
302941-AM-1	FTI CONSULTING INC		12/01/2014	Various		1,035,000	1,000,000	3,167
364725-BA-8	GANNETT CO INC		07/31/2014	Various		6,200,729	6,000,000	13,667
364725-BD-2	GANNETT CO INC		10/23/2014	EXCHANGE		7,981,095	7,719,000	8,791
364725-BE-0	GANNETT CO INC		10/23/2014	EXCHANGE		991,569	1,000,000	1,417
36740P-AA-1	GATES GLOBAL LLC		09/12/2014	Various		15,470,250	15,500,000	31,833
361448-AT-0	GATX CORP		02/27/2014	CITIGROUP GLOBAL MARKETS		11,983,920	12,000,000	
361448-AS-2	GATX CORPORATION		02/27/2014	CITIGROUP GLOBAL MARKETS		16,040,531	16,050,000	
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		07/15/2014	JPMORGAN CHASE & CO.		52,723,750	53,000,000	15,073
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS		07/28/2014	Various		37,389,570	38,000,000	16,575
37045V-AF-7	GENERAL MOTORS CO		12/22/2014	Various		2,996,875	2,500,000	36,458
37045V-AG-5	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.		15,883,680	16,000,000	
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY I		06/20/2014	BANK OF AMERICA/MERRILL LYNCH		4,010,000	4,000,000	18,889
37045X-AQ-9	GENERAL MOTORS FINANCIAL COMPANY I		09/22/2014	DEUTSCHE BANK AG		11,000,000	11,000,000	
36159R-AG-8	GEO GROUP INC		08/14/2014	BANK OF AMERICA/MERRILL LYNCH		3,329,250	3,450,000	63,080
36159R-AK-9	GEO GROUP INC		03/18/2014	Various		4,420,031	4,377,000	25,153
37331N-AG-6	GEORGIA-PACIFIC LLC		11/03/2014	CITIGROUP GLOBAL MARKETS		15,999,840	16,000,000	
375558-AY-9	GILEAD SCIENCES INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH		12,471,500	12,500,000	
378272-AG-3	GLENCORE FUNDING LLC	R	04/22/2014	JPMORGAN CHASE & CO.		9,967,400	10,000,000	
361841-AB-5	GLP CAPITAL LP		07/31/2014	EXCHANGE		2,800,000	2,800,000	30,625
361841-AD-1	GLP CAPITAL LP		07/31/2014	EXCHANGE		4,625,000	4,625,000	56,367
38173U-AA-2	GOCAP_2014-19A CDO - CF - LOANS	E	04/07/2014	CITIGROUP GLOBAL MARKETS		31,323,600	31,500,000	
38141E-C4-9	GOLDMAN SACHS GROUP INC/THE		12/11/2014	GOLDMAN, SACHS & CO.		45,000,000	45,000,000	
382550-BB-6	GOODYEAR TIRE & RUBBER CO		06/11/2014	GOLDMAN, SACHS & CO.		3,608,625	3,225,000	105,239
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		10/23/2014	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000	
39248T-AA-4	GREEKTOWN HOLDINGS LLC		12/22/2014	Various		3,209,550	3,195,000	40,331
G4123E-AC-0	GRIFOLS WORLDWIDE OP LTS TLB	E	08/05/2014	MORGAN STANLEY DEAN WITTER		2,962,575	2,992,500	
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		02/12/2014	CREDIT SUISSE		4,984,375	5,000,000	
398905-AH-2	GROUP 1 AUTOMOTIVE INC		10/28/2014	Various		17,596,438	17,675,000	157,483
40052V-AC-8	GRUPO BIMBO SAB DE CV	F	06/24/2014	HSBC SECURITIES, INC.		14,938,500	15,000,000	
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	G	02/07/2014	BARCLAYS BANK		3,980,000	4,000,000	

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423074-AR-4	H.J. HEINZ CO		12/12/2014	Various		7,975,051	8,000,000	53,833
44890V-AD-4	HALST_2014-B ABS		06/17/2014	BANK OF AMERICA/MERRILL LYNCH		12,497,904	12,500,000	
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL SERVICES		09/11/2014	JPMORGAN CHASE & CO.		28,888,930	29,000,000	
43814H-AC-2	HAROT_14-3 ABS		08/12/2014	RBS SECURITIES INC		22,995,563	23,000,000	
43814G-AD-2	HAROT_2014-2 ABS		05/13/2014	BANK OF AMERICA/MERRILL LYNCH		11,998,889	12,000,000	
44890U-AC-8	HART_14-B ABS		08/12/2014	CITIGROUP GLOBAL MARKETS		16,986,719	17,000,000	
44890R-AD-3	HART_2014-A ABS		01/28/2014	CITIGROUP GLOBAL MARKETS		15,996,522	16,000,000	
40412C-AB-7	HCA HOLDINGS INC		12/18/2014	BANK OF AMERICA/MERRILL LYNCH		2,137,500	2,000,000	16,361
404119-BM-0	HCA INC		03/03/2014	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
404119-BN-8	HCA INC		09/04/2014	BANK OF AMERICA/MERRILL LYNCH		1,526,250	1,500,000	35,833
404119-BP-3	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		3,275,000	3,275,000	
404119-BQ-1	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		4,800,000	4,800,000	
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		04/20/2014	VARIOUS		2,905,188	2,905,188	
41284A-AD-0	HDMOT_2014-1 ABS		08/01/2014	Various		37,474,616	37,500,000	17,417
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		11/17/2014	Various		2,489,375	2,500,000	
42805R-AV-1	HERTZ_09-2A ABS		07/31/2014	Various		(27,326)		
42805R-BF-5	HERTZ_11-1A ABS		12/29/2014	BANK OF AMERICA		(70,000)		
428236-BY-8	HEWLETT-PACKARD CO		01/28/2014	Various		25,502,520	25,500,000	6,493
428236-BZ-5	HEWLETT-PACKARD CO		01/09/2014	Various		500,000	500,000	
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/16/2014	MORGAN STANLEY DEAN WITTER		1,990,000	2,000,000	
43134L-AD-4	HILEX POLY (NOVOLEX HLDGS) TL		12/22/2014	GECC CAPITAL MARKETS GROUP		1,732,500	1,750,000	
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		02/05/2014	Various		6,396,224	6,368,421	
40538C-AC-4	HLA_2014-1A CDO - CF - LOANS	E	02/07/2014	BANK OF AMERICA/MERRILL LYNCH		39,960,000	40,000,000	
43534#-AA-9	HOLLANDER SLEEP PRODUCTS LLC TL		10/20/2014	DIRECT		7,387,500	7,500,000	
437076-BE-1	HOME DEPOT INC		06/09/2014	BANK OF AMERICA/MERRILL LYNCH		33,371,695	33,500,000	
40428H-PN-6	HSBC USA INC	R	11/05/2014	HSBC SECURITIES, INC.		28,982,310	29,000,000	
40434C-AC-9	HSBC USA INC	R	06/16/2014	HSBC SECURITIES, INC.		24,940,000	25,000,000	
444859-BA-9	HUMANA INC		09/16/2014	CREDIT SUISSE		16,742,688	17,150,000	162,068
444859-BC-5	HUMANA INC		09/16/2014	BANK OF AMERICA/MERRILL LYNCH		19,999,000	20,000,000	
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL		10/14/2014	J. P. MORGAN SECURITIES, INC.		7,789,566	8,000,000	
44841D-AB-8	HUTCHISON WHAMPOA FINANCE 09 LTD	F	10/28/2014	HSBC SECURITIES, INC.		29,965,200	30,000,000	
44890P-AD-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		07/16/2014	BANK OF AMERICA/MERRILL LYNCH		8,050,000	8,000,000	1,560
451102-BB-2	ICAHN ENTERPRISES LP		10/16/2014	Various		6,008,750	6,035,000	83,385
451102-BF-3	ICAHN ENTERPRISES LP		11/04/2014	Various		4,130,000	4,000,000	62,667
45256H-AA-6	IF_01-A CMBS		09/01/2014	SCHEDULED PAY UP		6	6	
96925H-AB-8	IMG WORLDWIDE INC TL (WME ENTERT)		06/13/2014	J. P. MORGAN SECURITIES, INC.		9,900,000	10,000,000	
45257#-AA-9	IMPACT CHILDCARE LLC ABS		07/15/2014	SCHEDULED PAY UP		40,102	40,102	
45256#-AA-0	IMPACT CIL PARENT CMBS		06/30/2014	Various		1,669	21,876	
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2014	Various		45,951,370	45,951,370	99,944
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		07/15/2014	SCHEDULED PAY UP		351	351	
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		06/25/2014	DIRECT			3,666	
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/17/2014	EXCHANGE		7,406,505	7,427,591	
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		02/27/2014	Various		5,015,000	5,000,000	
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		01/15/2014	Various		9,174,321	9,243,759	
45687A-AL-6	INGERSOLL-RAND GLOBAL HOLDING COMP		06/18/2014	EXCHANGE		99,875	100,000	1,222
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE	E	10/23/2014	JPMORGAN CHASE & CO.		14,990,100	15,000,000	
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE	E	10/23/2014	GOLDMAN, SACHS & CO.		19,885,000	20,000,000	
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE	E	10/23/2014	BANK OF AMERICA/MERRILL LYNCH		3,314,229	3,334,000	
457153-AG-9	INGRAM MICRO INC		12/10/2014	MORGAN STANLEY		12,456,125	12,500,000	
45763P-AE-6	INMARSAT FINANCE PLC	F	12/30/2014	Various		14,905,604	15,050,000	37,070
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	08/04/2014	Various		6,456,991	6,600,000	110,428
459200-HX-2	INTERNATIONAL BUSINESS MACHINES CO		10/31/2014	JPMORGAN CHASE & CO.		15,000,000	15,000,000	
46186R-AA-7	INVISTA FINANCE LLC		10/09/2014	WELLS FARGO		40,000,000	40,000,000	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		10/30/2014	Various		72,633,700	784,981	
466313-AG-8	JABIL CIRCUIT INC		02/24/2014	BANK OF AMERICA/MERRILL LYNCH		1,960,000	2,000,000	42,300
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		03/03/2014	JPMORGAN CHASE & CO.		4,997,850	5,000,000	
46611V-AP-0	JBS USA LLC TLB		01/16/2014	J. P. MORGAN SECURITIES, INC.		2,490,633	2,493,750	
24422E-SQ-3	JOHN DEERE CAPITAL CORP		09/10/2014	GOLDMAN, SACHS & CO.		25,000,000	25,000,000	
24422E-SR-1	JOHN DEERE CAPITAL CORP		09/10/2014	GOLDMAN, SACHS & CO.		18,995,440	19,000,000	
24422E-SS-9	JOHN DEERE CAPITAL CORP		09/10/2014	GOLDMAN, SACHS & CO.		59,966,400	60,000,000	
478160-BN-3	JOHNSON & JOHNSON		11/18/2014	JPMORGAN CHASE & CO.		34,939,100	35,000,000	
478373-AC-7	JOHNSON CONTROLS INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		4,997,400	5,000,000	
46625H-JR-2	JPMORGAN CHASE & CO		01/21/2014	JPMORGAN CHASE & CO.		42,979,790	43,000,000	
46625H-JZ-4	JPMORGAN CHASE & CO		12/04/2014	JPMORGAN CHASE & CO.		4,987,300	5,000,000	
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		03/21/2014	EXCHANGE		9,672,197	9,629,176	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		01/16/2014	KEYBANK NATIONAL ASSOCIATION		1,058,708	1,060,033	
49327M-2F-0	KEYBANK NA		11/17/2014	KEYCORP		13,993,840	14,000,000	
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		02/19/2014	RBS SECURITIES INC		11,939,280	12,000,000	
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		09/08/2014	CITIGROUP GLOBAL MARKETS		9,983,200	10,000,000	
49456B-AE-1	KINDER MORGAN INC		11/24/2014	BARCLAYS		38,920,830	39,000,000	
49456B-AG-6	KINDER MORGAN INC		11/24/2014	BARCLAYS		4,985,900	5,000,000	
49456B-AH-4	KINDER MORGAN INC		11/24/2014	BARCLAYS		4,983,150	5,000,000	
49457Q-AB-3	KINDRED ESCROW CORP II		12/11/2014	CITIGROUP GLOBAL MARKETS		4,250,000	4,250,000	
494580-AC-7	KINDRED HEALTHCARE INC		12/17/2014	BANK OF AMERICA/MERRILL LYNCH		1,402,500	1,500,000	17,797
500255-AR-5	KOHL'S CORPORATION		09/10/2014	Various		8,332,560	8,000,000	119,111
501044-CZ-2	KROGER CO		10/21/2014	Various		25,014,825	25,000,000	
48268K-AC-5	KT CORP	F	04/14/2014	CITIGROUP GLOBAL MARKETS		11,974,920	12,000,000	
48268K-AD-3	KT CORP	F	04/14/2014	CITIGROUP GLOBAL MARKETS		14,946,300	15,000,000	
502413-AY-3	L-3 COMMUNICATIONS CORP		01/16/2014	BARCLAYS		1,095,030	1,000,000	14,011
505597-AE-4	LACLEDE GROUP INC		08/12/2014	CREDIT SUISSE		11,976,600	12,000,000	
513075-BB-6	LAMAR MEDIA CORP		08/05/2014	CREDIT SUISSE		3,661,875	3,500,000	3,998
513075-BH-3	LAMAR MEDIA CORP.		12/30/2014	WELLS FARGO		4,140,000	4,000,000	101,528
517830-AL-2	LAS VEGAS SANDS LLC TLB		03/06/2014	BARCLAYS BANK		14,960,000	15,000,000	
50184N-AB-8	LCM LTD PART_15A CDO - CF - LOANS	E	01/28/2014	MORGAN STANLEY		40,000,000	40,000,000	
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS	E	01/28/2014	MORGAN STANLEY		4,061,250	4,500,000	
521865-AV-7	LEAR CORP		08/05/2014	CITIGROUP GLOBAL MARKETS		1,254,688	1,250,000	26,875
521865-AX-3	LEAR CORP		11/18/2014	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	
524660-AX-5	LEGGETT & PLATT INC		11/05/2014	WELLS FARGO		6,982,080	7,000,000	
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		11/18/2014	Various		8,787,166	56,600,000	
526057-BT-0	LENNAR CORP		03/07/2014	DEUTSCHE BANK AG		3,075,000	3,000,000	11,250
52729K-AL-0	LEVEL 3 FINANCING INC TERM LOAN B5		12/18/2014	Various		5,483,750	5,500,000	
529897-AF-7	LIBBEY GLASS INC TLB		06/23/2014	CITIBANK		997,500	1,000,000	
53944V-AB-5	LLOYDS BANK PLC	F	09/02/2014	CITIGROUP GLOBAL MARKETS		22,993,560	23,000,000	
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		08/01/2014	DIRECT		4,000,000	4,000,000	
548661-DB-0	LOWES COMPANIES INC		09/03/2014	GOLDMAN, SACHS & CO.		19,000,000	19,000,000	
548661-CT-2	LOWE'S COMPANIES INC		09/18/2014	CITIGROUP GLOBAL MARKETS		10,111,015	9,597,000	157,951
548661-DD-6	LOWES COMPANY INC		09/03/2014	GOLDMAN, SACHS & CO.		9,913,300	10,000,000	
550372-AA-4	LUNDIN MINING CORP	A	10/10/2014	BANK OF AMERICA/MERRILL LYNCH		3,000,000	3,000,000	
55818M-AC-1	MADISON PK 14-1 CDO - CF - LOANS	E	02/03/2014	BANK OF AMERICA/MERRILL LYNCH		24,850,000	25,000,000	
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE	E	08/15/2014	STERNE AGEE CLEARING INC.		7,033,875	7,575,000	117,097
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB	E	04/03/2014	DEUTSCHE BANK SECURITIES		997,500	1,000,000	
563553-AW-6	MANITOWOC COMPANY 2013 TLB		02/12/2014	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	
56585A-AG-7	MARATHON PETROLEUM CORP		09/02/2014	MITSUBISHI UFJ SECURITIES (USA)		7,473,075	7,500,000	
570506-AP-0	MARKWEST ENERGY PART/FIN		06/16/2014	JPMORGAN CHASE & CO.		3,285,000	3,000,000	2,083
570506-AS-4	MARKWEST ENERGY PARTNERS LP		11/18/2014	WELLS FARGO		3,500,000	3,500,000	
571748-AW-2	MARSH & MCLENNAN COMPANIES INC		09/03/2014	BANK OF AMERICA/MERRILL LYNCH		19,982,200	20,000,000	
573284-AP-1	MARTIN MARIETTA MATERIALS INC		12/23/2014	EXCHANGE		15,000,000	15,000,000	46,659
573334-AD-1	MARTIN MIDSTREAM PARTNERS LP		05/28/2014	EXCHANGE		1,193,829	1,160,000	24,062
575718-AC-5	MASSACHUSETTS INSTITUTE OF TECHNOL		09/22/2014	JPMORGAN CHASE & CO.		19,000,000	19,000,000	
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II ABS		04/02/2014	MORGAN STANLEY		49,946,000	50,000,000	
577081-AZ-5	MATTEL INC		05/01/2014	BANK OF AMERICA/MERRILL LYNCH		14,988,750	15,000,000	
587729-AD-6	MBART_14-1 ABS		07/01/2014	DEUTSCHE BANK AG		13,997,544	14,000,000	
581557-AZ-8	MCKESSON CORP		09/10/2014	MIZUHO SECURITIES USA INC.		7,133,343	7,469,000	50,416
581557-BD-6	MCKESSON CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		50,000,000	50,000,000	
58155Q-AC-7	MCKESSON CORP		09/12/2014	GOLDMAN, SACHS & CO.		9,276,750	9,000,000	13,000
N7900H-AB-9	MEDI ARENA (AP NMT) DOLLAR TLB	E	12/22/2014	DEUTSCHE BANK SECURITIES		4,850,000	5,000,000	
58446V-AL-5	MEDIACOM BROADBAND LLC		12/22/2014	Various		4,527,984	4,500,000	21,694
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		01/23/2014	J. P. MORGAN SECURITIES, INC.		4,954,677	4,987,469	
585055-BF-2	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		24,974,750	25,000,000	
585055-BH-8	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000	
585055-BL-9	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		44,905,950	45,000,000	
585055-BM-7	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		19,808,400	20,000,000	
585055-BN-5	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		3,305,552	3,335,000	
585055-BP-0	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		4,986,600	5,000,000	
59001A-AQ-5	MERITAGE HOMES CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH		1,371,875	1,250,000	15,799
59151K-AJ-7	METHANEX CORP	A	11/13/2014	BNP CAPITAL MARKETS		4,967,650	5,000,000	
59151K-AK-4	METHANEX CORP	A	11/13/2014	RBC DOMINION SECURITIES		14,924,550	15,000,000	
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN TL		09/15/2014	J. P. MORGAN SECURITIES, INC.		2,272,500	2,250,000	
59217G-BF-5	METROPOLITAN LIFE GLOBAL FUNDING I		07/08/2014	Various		23,550,715	23,500,000	60,694
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		01/22/2014	BARCLAYS BANK		2,992,443	2,992,443	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55303B-AB-9	MH SUB I LLC (MICRO HLDGS) 2ND LIEN TL		09/04/2014	RBC DOMINION SECURITIES		1,980,000	2,000,000	
62405C-AA-2	MHAWK_2014-3A CDO - CF - LOANS	E	03/04/2014	DEUTSCHE BANK AG		20,886,600	21,000,000	
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		07/22/2014	DEUTSCHE BANK SECURITIES		1,492,500	1,500,000	
59565X-AA-8	MIDCONTINENT COMM & FIN		03/18/2014	SUNTRUST INVESTMENT SERVICES, INC.		2,095,000	2,000,000	17,361
60038C-AF-0	MILLENNIUM LABS LLC TLB		05/07/2014	J. P. MORGAN SECURITIES, INC.		4,207,500	4,250,000	
609207-AA-3	MONDELEZ INTERNATIONAL INC		01/17/2014	Various		35,834,576	36,000,000	438
609207-AC-9	MONDELEZ INTERNATIONAL INC		01/14/2014	JPMORGAN CHASE & CO.		31,000,010	31,000,000	22
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/08/2014	BANK OF AMERICA		499,375	500,000	
61166W-AS-0	MONSANTO CO		06/27/2014	Various		15,050,600	15,000,000	885
61166W-AT-8	MONSANTO COMPANY		07/09/2014	JPMORGAN CHASE & CO.		14,467,665	14,500,000	14,399
615369-AD-7	MOODY S CORP		07/07/2014	JPMORGAN CHASE & CO.		24,976,350	25,000,000	
61746B-DM-5	MORGAN STANLEY		01/21/2014	MORGAN STANLEY		19,926,400	20,000,000	
61746B-DQ-6	MORGAN STANLEY		04/23/2014	MORGAN STANLEY		19,824,800	20,000,000	
61761J-VN-6	MORGAN STANLEY		12/02/2014	MORGAN STANLEY		50,000,000	50,000,000	
620076-BD-0	MOTOROLA SOLUTIONS INC		08/12/2014	CITIGROUP GLOBAL MARKETS		14,818,350	15,000,000	
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL		12/10/2014	Various		4,439,828	4,460,784	
55354G-AA-8	MSCI INC		11/10/2014	Various		2,238,700	2,220,000	
62475P-AB-6	MUELLER WATER PRODUCTS INITIAL TL		12/12/2014	BANK OF AMERICA		1,492,500	1,500,000	
628530-AW-7	MYLAN INC		03/05/2014	EXCHANGE		18,988,985	19,000,000	67,450
628530-AX-5	MYLAN INC		03/05/2014	EXCHANGE		19,963,692	20,000,000	102,556
629568-AZ-9	NABORS INDUSTRIES INC		06/30/2014	EXCHANGE		7,396,813	7,400,000	50,721
65490B-AE-5	NALT_14-B ABS		10/08/2014	BARCLAYS		17,298,467	17,300,000	
65477N-AE-6	NALT_2014-A ABS		06/10/2014	CITIGROUP GLOBAL MARKETS		19,997,412	20,000,000	
65477M-AD-0	NAROT_2013-C_A4 ABS		05/19/2014	NOMURA SECURITIES INTERNATIONAL INC		13,617,422	13,575,000	2,941
63253W-AG-6	NATIONAL AUSTRALIA BANK LTD	F	09/02/2014	HSBC SECURITIES, INC.		23,978,400	24,000,000	
637432-MX-0	NATIONAL RURAL UTILITIES COOP ABS		01/21/2014	JPMORGAN CHASE & CO.		10,995,270	11,000,000	
637432-NB-7	NATIONAL RURAL UTILITIES COOP FINA		11/04/2014	RBS SECURITIES INC		9,986,400	10,000,000	
63938C-AA-6	NAVIENT CORP		11/03/2014	JPMORGAN CHASE & CO.		2,235,713	2,250,000	
62886E-AJ-7	NCR CORP		11/04/2014	BANK OF AMERICA/MERRILL LYNCH		4,437,700	4,460,000	69,378
62886E-AR-9	NCR CORP		07/23/2014	EXCHANGE		900,000	900,000	5,581
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		04/24/2014	Various		(29,925)		
62908U-AF-3	NEP/NCP HOLDCO AMEND 3 INCREM TL		03/03/2014	BARCLAYS BANK		995,000	1,000,000	
64110D-AE-4	NETAPP INC		06/02/2014	JPMORGAN CHASE & CO.		6,977,810	7,000,000	
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY		283,334	333,334	
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY		4,241,667	5,000,000	
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS	E	06/19/2014	MORGAN STANLEY		8,407,900	10,000,000	
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS	E	06/19/2014	MORGAN STANLEY		492,106	578,948	
64952W-BT-9	NEW YORK LIFE GLOBAL FUNDING		06/11/2014	JPMORGAN CHASE & CO.		34,960,450	35,000,000	
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		12/10/2014	BARCLAYS		30,000,000	30,000,000	
651290-AN-8	NEWFIELD EXPLORATION CO		12/30/2014	JPMORGAN CHASE & CO.		2,045,000	2,000,000	58,819
651290-AQ-1	NEWFIELD EXPLORATION CO		10/30/2014	OPPENHEIMER & CO., INC.		1,616,250	1,500,000	28,828
BAS0A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	JEFFERIES & COMPANY, INC.		365,457	4,500,000	
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC		06/03/2014	WELLS FARGO		17,968,500	18,000,000	
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		05/22/2014	Various		17,406,574	17,428,507	
655044-AH-8	NOBLE ENERGY INC		11/04/2014	BANK OF AMERICA/MERRILL LYNCH		14,954,250	15,000,000	
65535H-AG-4	NOMURA HOLDINGS INC	F	03/12/2014	NOMURA SECURITIES INTERNATIONAL INC		19,880,600	20,000,000	
656560-AH-2	NORTEK INC LOAN		05/14/2014	WELLS FARGO		997,500	1,000,000	
629377-BN-1	NRG ENERGY INC		01/15/2014	BARCLAYS		3,420,000	3,000,000	3,813
629377-BS-0	NRG ENERGY INC		07/29/2014	CREDIT AGRICOLE		1,371,875	1,250,000	20,781
629377-BU-5	NRG ENERGY INC		07/24/2014	Various		1,868,125	1,750,000	43,155
629377-BW-1	NRG ENERGY INC		10/31/2014	EXCHANGE		2,600,000	2,600,000	47,847
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2	E	11/25/2014	Various		5,088,972	5,102,308	
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1	E	11/25/2014	Various		5,882,278	5,897,692	
67054L-AA-5	NUMERICABLE GROUP SA	F	04/24/2014	Various		9,881,250	9,750,000	
67054L-AB-3	NUMERICABLE GROUP SA	F	10/07/2014	Various		7,262,500	7,100,000	31,333
67054L-AC-1	NUMERICABLE GROUP SA	F	08/12/2014	Various		6,305,000	6,000,000	26,389
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	06/13/2014	OPPENHEIMER & CO., INC.		1,334,375	1,250,000	24,557
991612-9B-0	OASIS OUTSOURCING HLDGS INC 2ND LIEN TL		12/29/2014	RBC DOMINION SECURITIES		7,880,000	8,000,000	
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2		09/16/2014	J. P. MORGAN SECURITIES, INC.		1,988,970	1,994,987	
681936-BC-3	OMEGA HEALTHCARE INVESTORS INC		09/04/2014	JPMORGAN CHASE & CO.		5,204,378	5,250,000	
681904-AS-7	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		1,087,500	1,087,500	
681904-AT-5	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		646,667	646,667	
68233J-AX-2	ONCOR ELECTRIC DELIVERY COMPANY LL		12/26/2014	EXCHANGE		14,986,091	15,000,000	22,396
68235P-AD-0	ONE GAS INC		10/10/2014	EXCHANGE		20,250,000	20,250,000	80,342
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	

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68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	
68389X-AX-3	ORACLE CORPORATION		06/30/2014	JPMORGAN CHASE & CO.		24,972,000	25,000,000	
68389X-BA-2	ORACLE CORPORATION		06/30/2014	WELLS FARGO		22,717,013	22,750,000	
685218-AA-7	ORANGE SA	F	01/30/2014	BANK OF AMERICA/MERRILL LYNCH		19,983,200	20,000,000	
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC TLB		08/04/2014	Various		3,500,000	3,500,000	
688225-AG-6	OSHKOSH CORP		09/29/2014	JPMORGAN CHASE & CO.		757,500	750,000	3,471
690070-AB-3	OUTERWALL INC		06/04/2014	HSBC SECURITIES, INC.		12,425,000	12,425,000	
690732-AD-4	OWENS & MINOR INC		09/11/2014	JPMORGAN CHASE & CO.		14,930,850	15,000,000	
690742-AE-1	OWENS CORNING		11/04/2014	WELLS FARGO		7,846,080	8,000,000	
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		11/18/2014	DEUTSCHE BANK AG		1,250,000	1,250,000	
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		11/18/2014	DEUTSCHE BANK AG		1,250,000	1,250,000	
67108L-AA-1	OZLM_2014-6A CDO - CF - LOANS	E	03/07/2014	BANK OF AMERICA/MERRILL LYNCH		19,980,000	20,000,000	
69371R-L9-5	PACCAR FINANCIAL CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
69371R-M2-9	PACCAR FINANCIAL CORP		09/08/2014	MITSUBISHI UFJ SECURITIES (USA)		34,980,050	35,000,000	
695156-AR-0	PACKAGING CORP OF AMERICA		09/02/2014	BANK OF AMERICA/MERRILL LYNCH		11,965,920	12,000,000	
70109H-AL-9	PARKER HANNIFIN CORP		11/18/2014	MORGAN STANLEY		9,978,000	10,000,000	
70109H-AN-5	PARKER HANNIFIN CORP		11/18/2014	MORGAN STANLEY		4,993,400	5,000,000	
709599-AR-5	PENSKE TRUCK LEASING CO LP		12/08/2014	WELLS FARGO		30,971,790	31,000,000	
709599-AQ-7	PENSKE TRUCK LEASING COMPANY LP /		06/12/2014	BANK OF AMERICA/MERRILL LYNCH		19,994,400	20,000,000	
991605-9A-6	PERC HLDGS 2 (PRIMARY ENERGY) TLB		12/16/2014	DIRECT		9,900,000	10,000,000	
714295-AA-0	PERRIGO CO	E	11/24/2014	BARCLAYS		3,489,535	3,500,000	
714295-AB-8	PERRIGO CO	E	11/24/2014	JPMORGAN CHASE & CO.		14,990,550	15,000,000	
714295-AC-6	PERRIGO CO	E	11/24/2014	JPMORGAN CHASE & CO.		9,957,900	10,000,000	
714294-AF-2	PERRIGO COMPANY PLC	E	10/23/2014	EXCHANGE		32,467,947	32,450,000	342,077
71654Q-AV-4	PETROLEOS MEXICANOS	F	06/30/2014	HSBC SECURITIES, INC.		(15,000)		
71654Q-BQ-4	PETROLEOS MEXICANOS	F	10/28/2014	EXCHANGE		1,666,000	1,666,000	13,739
717081-DL-4	PFIZER INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH		23,330,821	23,375,000	
69331C-AF-5	PG&E CORP		02/24/2014	BARCLAYS		13,477,185	13,500,000	
718546-AK-0	PHILLIPS 66		11/12/2014	MITSUBISHI UFJ SECURITIES (USA)		11,355,560	11,500,000	
718546-AL-8	PHILLIPS 66		11/12/2014	MITSUBISHI UFJ SECURITIES (USA)		4,904,950	5,000,000	
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB		10/22/2014	Various		4,997,500	5,000,000	
73328X-AD-1	PILOT_13-1 ABS		07/29/2014	Various		12,975,488	12,945,000	2,848
73329A-AD-0	PILOT_14-1 ABS		09/17/2014	JPMORGAN CHASE & CO.		22,998,473	23,000,000	
723456-AS-8	PINNACLE ENTERTAINMENT INC		06/18/2014	EXCHANGE		8,918,643	8,900,000	215,918
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		12/02/2014	BARCLAYS		33,437,355	33,500,000	
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		12/02/2014	BARCLAYS		14,981,400	15,000,000	
69349L-AG-3	PNC BANK NA		09/18/2014	HSBC SECURITIES, INC.		9,510,900	10,000,000	106,500
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		10/06/2014	UNION BANK OF SWITZERLAND		3,990,000	4,000,000	
73744G-AF-9	POST HLDGS SER A INCREM TL		06/26/2014	BARCLAYS BANK		995,000	1,000,000	
693506-BH-9	PPG INDUSTRIES INC		11/06/2014	JPMORGAN CHASE & CO.		17,926,380	18,000,000	
74153W-CD-9	PRICOA GLOBAL		05/13/2014	CITIGROUP GLOBAL MARKETS		18,000,000	18,000,000	
74256L-AM-1	PRINCIPAL LIFE GLOBAL FUNDING II		09/04/2014	DEUTSCHE BANK AG		9,995,300	10,000,000	
742718-EG-0	PROCTER & GAMBLE CO		10/27/2014	GOLDMAN, SACHS & CO.		12,980,240	13,000,000	
742718-EH-8	PROCTER & GAMBLE CO		10/27/2014	GOLDMAN, SACHS & CO.		25,000,000	25,000,000	
74456Q-BJ-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/06/2014	RBS SECURITIES INC		16,965,320	17,000,000	
69368H-AC-7	PVH CORP. TRANCHE B TL		04/11/2014	BARCLAYS BANK		1,496,250	1,500,000	
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3		02/03/2014	J. P. MORGAN SECURITIES, INC.		12,714,810	12,713,693	
747262-AQ-6	QVC INC		08/11/2014	Various		16,155,371	16,165,000	130,650
747262-AW-3	QVC INC		12/08/2014	EXCHANGE		9,978,578	10,000,000	161,986
75951A-AA-6	RELIANCE STANDARD LIFE GBL FUND II		04/16/2014	DEUTSCHE BANK AG		12,969,710	13,000,000	
76009N-AK-6	RENT-A-CENTER INC		09/29/2014	Various		5,064,375	5,675,000	86,941
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		11/19/2014	Various		(51,991,086)	3,500,000	
761735-AD-1	REYNOLDS GROUP HOLDINGS		07/07/2014	GOLDMAN, SACHS & CO.		4,315,000	4,000,000	110,764
771196-BD-3	ROCHE HOLDING INC	R	09/22/2014	DEUTSCHE BANK AG		10,000,000	10,000,000	
771196-AZ-5	ROCHE HOLDINGS INC	R	09/22/2014	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
771196-BA-9	ROCHE HOLDINGS INC	R	09/22/2014	JPMORGAN CHASE & CO.		89,868,600	90,000,000	
771196-BB-7	ROCHE HOLDINGS INC	R	09/22/2014	JPMORGAN CHASE & CO.		24,930,750	25,000,000	
772739-AP-3	ROCK-TENN CO		05/12/2014	WELLS FARGO		8,328,906	8,100,000	58,275
774477-AJ-2	ROCKWOOD SPECIALTIES GRO		11/18/2014	WELLS FARGO		21,000,000	20,000,000	92,500
777779-AD-1	ROSETTA RESOURCES INC		10/30/2014	Various		10,401,250	10,250,000	36,914
777779-AE-9	ROSETTA RESOURCES INC		05/14/2014	JPMORGAN CHASE & CO.		1,547,500	1,500,000	41,859
777779-AF-6	ROSETTA RESOURCES INC		10/24/2014	Various		8,043,750	8,000,000	124,354
78011D-AG-9	ROYAL BANK OF CANADA	A	09/16/2014	RBC DOMINION SECURITIES		23,996,640	24,000,000	
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		12/30/2014	BANK OF AMERICA		1,990,000	2,000,000	
78355H-JW-0	RYDER SYSTEM INC		02/18/2014	BNP CAPITAL MARKETS		9,988,000	10,000,000	

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785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		3,389,873	3,325,000	82,605
785592-AE-6	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		2,675,884	2,650,000	22,792
785592-AH-9	SABINE PASS LIQUEFACTION LLC		12/29/2014	MORGAN STANLEY		3,067,500	3,000,000	55,729
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		11/24/2014	EXCHANGE		6,741,301	6,575,000	9,452
785583-AK-1	SABINE PASS LNG LP		12/22/2014	BARCLAYS		3,060,000	3,000,000	29,792
79586K-AD-3	SAMARCO MINERACAO SA	F	09/23/2014	CITIGROUP GLOBAL MARKETS		2,493,300	2,500,000	
80007P-AN-9	SANDRIDGE ENERGY INC		05/02/2014	Various		532,500	500,000	2,604
80007P-AQ-2	SANDRIDGE ENERGY INC		06/18/2014	BANK OF AMERICA/MERRILL LYNCH		2,737,500	2,500,000	38,368
80007P-AT-6	SANDRIDGE ENERGY INC		06/09/2014	CREDIT SUISSE		2,842,125	2,650,000	64,594
78388J-AQ-9	SBA COMMUNICATIONS CORP		09/30/2014	CITIGROUP GLOBAL MARKETS		2,391,125	2,350,000	734
78388J-AR-7	SBA COMMUNICATIONS CORP		06/17/2014	JPMORGAN CHASE & CO.		1,983,560	2,000,000	
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL		04/14/2014	CITIBANK		3,491,250	3,500,000	
86909V-AD-4	SBART_2014-1 - ABS		08/06/2014	JPMORGAN CHASE & CO.		16,999,181	17,000,000	
80874Y-AR-1	SCIENTIFIC GAMES INTERNATIONAL INC		12/03/2014	EXCHANGE		1,000,000	1,000,000	2,333
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC		12/03/2014	EXCHANGE		3,146,151	3,500,000	11,667
78420E-AB-3	SCIENTIFIC GAMES INTL INC. TL B2		11/05/2014	BANK OF AMERICA		4,950,000	5,000,000	
810186-AK-2	SCOTTS MIRACLE-GRO CO		01/14/2014	JPMORGAN CHASE & CO.		5,400,000	5,000,000	29,444
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC		11/17/2014	BANK OF AMERICA/MERRILL LYNCH		19,929,000	20,000,000	
81180W-AM-3	SEAGATE HDD CAYMAN	E	11/24/2014	MORGAN STANLEY		6,231,625	6,250,000	
81211K-AS-9	SEALED AIR CORP		08/05/2014	DEUTSCHE BANK AG		2,160,000	2,000,000	24,194
81211K-AU-4	SEALED AIR CORP		08/05/2014	DEUTSCHE BANK AG		992,500	1,000,000	18,521
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		01/14/2014	HSBC SECURITIES, INC.		5,007,060	4,987,500	
817565-CB-8	SERVICE CORP INTERNATIONAL		10/09/2014	EXCHANGE		4,500,000	4,500,000	98,766
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL		04/10/2014	EXCHANGE		900,000	900,000	11,422
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP	R	03/17/2014	GOLDMAN, SACHS & CO.		14,915,400	15,000,000	
818097-AB-3	SEVENTY SEVEN ENERGY INC		12/30/2014	Various		5,904,817	7,100,000	229,143
822538-AA-2	SHELF DRILL HOLD LTD	F	11/03/2014	CANTOR FITZGERALD		990,000	1,000,000	1,198
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		09/10/2014	Various		3,593,625	3,625,000	72,414
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		06/20/2014	J. P. MORGAN SECURITIES, INC.		2,493,750	2,500,000	
827048-AR-0	SILGAN HOLDINGS INC		07/24/2014	EXCHANGE		4,477,065	4,500,000	118,938
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		400,000	400,000	7,650
829229-AP-8	SINCLAIR TELEVISION GROUP, INC TLB-1		08/29/2014	RBC DOMINION SECURITIES		1,995,000	2,000,000	
82967N-AG-3	SIRIUS XM RADIO INC		03/19/2014	RBC DOMINION SECURITIES		3,082,500	3,000,000	17,063
82967N-AS-7	SIRIUS XM RADIO INC		06/03/2014	Various		3,802,500	3,750,000	8,750
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB	F	03/18/2014	CITIGROUP GLOBAL MARKETS		16,987,250	17,000,000	
78454L-AJ-9	SM ENERGY CO		11/12/2014	BANK OF AMERICA/MERRILL LYNCH		2,158,500	2,150,000	
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS		04/30/2014	CITIGROUP GLOBAL MARKETS		4,027,500	4,500,000	
844741-BA-5	SOUTHWEST AIRLINES CO		11/03/2014	JPMORGAN CHASE & CO.		9,979,600	10,000,000	
84603H-AB-3	SOUTHWIRE COMPANY TL		03/06/2014	BANK OF AMERICA		1,496,250	1,500,000	
84762N-AW-1	Spectrum Brands Inc. TLC.		01/09/2014	CITIBANK		1,808,966	1,795,500	
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		03/21/2014	EXCHANGE		15,158,341	15,157,508	
85207U-AE-5	SPRINT CORP		11/17/2014	EXCHANGE		5,805,708	5,750,000	71,795
85207U-AF-2	SPRINT CORP		11/17/2014	EXCHANGE		2,184,062	2,000,000	27,125
85207U-AH-8	SPRINT CORP		11/17/2014	EXCHANGE		800,000	800,000	24,067
852061-AF-7	SPRINT NEXTEL CORPORATION		10/24/2014	GOLDMAN, SACHS & CO.		2,270,000	2,000,000	34,431
86909V-AC-6	SQART_14-1 ABS		09/23/2014	JPMORGAN CHASE & CO.		4,996,094	5,000,000	1,528
85375C-BE-0	STANDARD PACIFIC CORP		11/03/2014	JPMORGAN CHASE & CO.		1,250,000	1,250,000	
85571N-AB-5	STARZ LLC/STARZ FIN CORP		01/07/2014	SUNTRUST INVESTMENT SERVICES, INC.		3,082,500	3,000,000	47,917
857477-AN-3	STATE STREET CORP		12/10/2014	GOLDMAN, SACHS & CO.		4,994,900	5,000,000	
858119-AV-2	STEEL DYNAMICS INC		06/16/2014	CREDIT SUISSE		1,638,750	1,500,000	32,938
858119-BA-7	STEEL DYNAMICS INC		09/04/2014	GOLDMAN, SACHS & CO.		2,300,000	2,300,000	
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		06/03/2014	Various		4,944,479	4,903,000	2,063
865622-BG-8	SUMITOMO MITSUI BANKING CORP	F	01/07/2014	GOLDMAN, SACHS & CO.		14,981,100	15,000,000	
865622-BK-9	SUMITOMO MITSUI BANKING CORP (NEW	F	07/08/2014	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	
865622-BM-5	SUMITOMO MITSUI BANKING CORP (NEW	F	07/08/2014	GOLDMAN, SACHS & CO.		16,966,510	17,000,000	
86680W-AB-1	SUN MERGER SUB INC		12/12/2014	Various		6,573,425	6,407,000	128,328
867224-AA-5	SUNCOR ENERGY INC	A	11/20/2014	MORGAN STANLEY		9,923,500	10,000,000	
867363-AX-1	SUNGARD DATA SYSTEMS INC		10/24/2014	Various		5,157,500	5,000,000	136,089
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE		11/20/2014	J. P. MORGAN SECURITIES, INC.		4,306,321	4,329,632	
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		11/12/2014	WELLS FARGO		4,966,550	5,000,000	
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		11/12/2014	Various		10,177,200	10,000,000	54,306
867914-BD-4	SUNTRUST BANKS INC		09/12/2014	GOLDMAN, SACHS & CO.		14,879,825	14,342,000	217,998
867914-BG-7	SUNTRUST BANKS INC		04/24/2014	SUNTRUST INVESTMENT SERVICES, INC.		16,984,870	17,000,000	
871829-AS-6	SYSCO CORPORATION		09/24/2014	Various		27,972,340	28,000,000	
87612B-AK-8	TARGA RESOURCES PARTNERS		12/18/2014	CITIGROUP GLOBAL MARKETS		2,005,000	2,000,000	50,292

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87612B-AH-5	TARGA RESOURCES PARTNERS LP		12/22/2014	CANTOR FITZGERALD		1,798,125	1,750,000	48,459
87612B-AP-7	TARGA RESOURCES PARTNERS LP		12/17/2014	WELLS FARGO		446,250	500,000	2,184
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		12/19/2014	Various		9,990,000	10,350,000	57,750
87612E-BB-1	TARGET CORPORATION		06/17/2014	CITIGROUP GLOBAL MARKETS		29,932,500	30,000,000	
872267-AC-3	TCFAT_14-1 ABS		07/16/2014	CREDIT SUISSE		46,389,216	46,390,000	
872267-AD-1	TCFAT_14-1 ABS		07/16/2014	CREDIT SUISSE		29,845,669	29,850,000	
88032W-AA-4	TENCENT HOLDINGS LIMITED	F	04/22/2014	DEUTSCHE BANK AG		7,983,760	8,000,000	
88032W-AB-2	TENCENT HOLDINGS LTD	F	04/22/2014	DEUTSCHE BANK AG		19,979,000	20,000,000	
88033G-CF-5	TENET HEALTHCARE CORP		06/11/2014	BARCLAYS		456,750	450,000	6,563
87243Q-AB-2	TENET HEALTHCARE CORPORATION		05/09/2014	EXCHANGE		10,404,854	9,925,000	62,858
88033G-BW-9	TENET HEALTHCARE CORPORATION		06/20/2014	GOLDMAN, SACHS & CO.		3,887,250	3,550,000	95,288
88033G-CE-8	TENET HEALTHCARE CORPORATION		12/22/2014	Various		1,122,500	1,000,000	19,184
88037E-AJ-0	TENNECO INC		12/02/2014	Various		2,628,750	2,625,000	
88046#-AA-5	TENNESSEE INDUSTRIAL ELECTRONICS LLC TL		09/26/2014	BABSON CAPITAL MANAGEMENT LLC		5,766,047	5,868,750	
88078F-AZ-1	TEREX CORP US TERM LOAN		08/20/2014	EXCHANGE		8,258,218	8,243,604	
881609-BA-8	TESORO CORP		08/04/2014	Various		9,106,563	9,250,000	117,021
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL		07/22/2014	CITIBANK		5,060,161	5,079,208	
882330-AM-5	TEXAS COMPETITIVE/TCEH		10/23/2014	Various		8,152,236	10,333,000	
89978Y-AA-4	TGCLO_2014-1A CDO - CF - LOANS	E	02/28/2014	GUGGENHEIM SECURITIES, LLC		39,752,000	40,000,000	
70259#-AA-5	THE PASHA GROUP		12/30/2014	DIRECT		15,000,000	15,000,000	
883556-BH-4	THERMO FISHER SCIENTIFIC INC		11/25/2014	Various		32,833,407	32,820,000	16,766
886546-AC-4	TIFFANY & CO		09/22/2014	BANK OF AMERICA/MERRILL LYNCH		3,734,775	3,750,000	
887228-AA-2	TIME INC (USA)		08/06/2014	Various		3,026,250	3,000,000	27,792
887317-AT-2	TIME WARNER INC		05/20/2014	MORGAN STANLEY		28,485,180	28,500,000	
872539-AA-9	TJX COMPANIES INC		06/02/2014	BANK OF AMERICA/MERRILL LYNCH		17,987,400	18,000,000	
87264A-AC-9	T-MOBILE USA INC		10/22/2014	Various		1,177,031	1,125,000	17,978
87264A-AF-2	T-MOBILE USA INC		06/11/2014	JPMORGAN CHASE & CO.		541,250	500,000	12,539
87264A-AH-8	T-MOBILE USA INC		06/11/2014	HSBC SECURITIES, INC.		2,185,813	2,050,000	71,501
87264A-AK-1	T-MOBILE USA INC		02/11/2014	EXCHANGE		1,860,914	1,850,000	41,753
87264A-AL-9	T-MOBILE USA INC		02/11/2014	Various		1,502,046	1,500,000	35,885
87264A-AM-7	T-MOBILE USA INC		09/03/2014	DEUTSCHE BANK AG		700,000	700,000	
87264A-AN-5	T-MOBILE USA INC		09/25/2014	Various		9,007,500	9,000,000	16,646
88947E-AK-6	TOLL BROS FINANCE CORP		12/18/2014	CITIGROUP GLOBAL MARKETS		2,668,750	2,500,000	52,222
891145-W5-9	TORONTO DOMINION BANK	A	09/18/2014	TD SECURITIES		23,943,600	24,000,000	
89153V-AK-5	TOTAL CAPITAL INTERNATIONAL SA	F	01/08/2014	BARCLAYS		44,822,700	45,000,000	
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA	F	06/16/2014	CITIGROUP GLOBAL MARKETS		19,973,600	20,000,000	
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	F	06/16/2014	CITIGROUP GLOBAL MARKETS		19,962,200	20,000,000	
89236T-BG-9	TOYOTA MOTOR CREDIT CORP	R	05/13/2014	BNP CAPITAL MARKETS		30,000,000	30,000,000	
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP	R	05/13/2014	CITIGROUP GLOBAL MARKETS		39,000,000	39,000,000	
89233U-AM-7	TOYS R US-DELAWARE CANADIAN TLA1		11/13/2014	BANK OF AMERICA		433,036	446,429	
89233U-AL-9	TOYS R US DOMESTIC TRANCHE A-1		11/13/2014	BANK OF AMERICA		536,964	553,571	
87264N-AB-3	TPF II POWER LLC TL		10/30/2014	MORGAN STANLEY DEAN WITTER		7,043,750	7,000,000	
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO		12/08/2014	JPMORGAN CHASE & CO.		9,992,400	10,000,000	
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		05/21/2014	DEUTSCHE BANK SECURITIES		13,466,250	13,500,000	
893647-AW-7	TRANSDIGM INC		10/06/2014	EXCHANGE		3,841,054	3,825,000	77,775
893647-AX-5	TRANSDIGM INC		10/10/2014	EXCHANGE		800,000	800,000	18,200
89364M-AY-0	TRANSDIGM INC. TLD		07/15/2014	CREDIT SUISSE		1,985,000	2,000,000	
893830-AT-6	TRANSOCEAN INC	F	11/07/2014	Various		5,873,103	6,250,000	44,200
893830-BC-2	TRANSOCEAN INC	F	11/07/2014	Various		3,573,780	4,000,000	5,911
89469A-AB-0	TREEHOUSE FOODS INC		05/15/2014	Various		5,886,250	5,850,000	15,505
896239-AA-8	TRIMBLE NAVIGATION LTD		11/19/2014	JPMORGAN CHASE & CO.		19,841,000	20,000,000	
89365N-AB-7	TYCHE HLDGS (TRANSFIRST) 1ST LIEN TL		12/10/2014	JEFFERIES & COMPANY, INC.		2,498,438	2,500,000	
89365N-AE-1	TYCHE HLDGS (TRANSFIRST) 2ND LIEN TL		11/24/2014	JEFFERIES & COMPANY, INC.		495,000	500,000	
902494-AW-3	TYSON FOODS INC		08/05/2014	MORGAN STANLEY		19,986,800	20,000,000	
903914-AC-3	ULTRA PETROLEUM CORP	G	12/19/2014	Various		14,827,344	15,075,000	31,220
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)		05/01/2014	MORGAN STANLEY		24,943,500	25,000,000	
907818-DW-5	UNION PACIFIC CORP		01/07/2014	CREDIT SUISSE		9,986,900	10,000,000	
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		09/25/2014	J. P. MORGAN SECURITIES, INC.		1,980,000	2,000,000	
90931Q-AA-5	UNITED AIRLINES INC ABS		11/04/2014	CITIGROUP GLOBAL MARKETS		5,075,000	5,000,000	61,215
910047-AF-6	UNITED CONTINENTAL HLDGS		08/08/2014	GOLDMAN, SACHS & CO.		4,642,000	4,400,000	56,100
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC		05/30/2014	STERNE AGEE CLEARING INC.		2,962,500	3,000,000	69,500
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		08/14/2014	Various		2,581,250	2,500,000	32,500
911365-AX-2	UNITED RENTALS NORTH AM		11/21/2014	Various		1,325,000	1,250,000	34,240
91324P-CF-7	UNITEDHEALTH GROUP INC		12/03/2014	BANK OF AMERICA/MERRILL LYNCH		11,983,440	12,000,000	
91324P-CG-5	UNITEDHEALTH GROUP INC		12/03/2014	BANK OF AMERICA/MERRILL LYNCH		19,964,200	20,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	F	12/03/2014	GOLDMAN, SACHS & CO.		8,575,000	8,575,000	
913903-AP-5	UNIVERSAL HEALTH SERVICES INC		07/29/2014	JPMORGAN CHASE & CO.		3,950,000	3,950,000	
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		07/29/2014	JPMORGAN CHASE & CO.		450,000	450,000	
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		09/03/2014	Various		3,250,000	3,250,000	15,832
90331H-ML-4	US BANK NA		10/23/2014	U.S. BANCORP		46,258,330	46,300,000	
90331H-MM-2	US BANK NA		10/23/2014	U.S. BANCORP		25,000,000	25,000,000	
91733W-AA-0	US SHALE SOLUTIONS INC		08/07/2014	JEFFERIES & COMPANY, INC.		970,000	1,000,000	
90328D-AD-7	USAA CAPITAL CORP		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		32,998,350	33,000,000	
91911X-AM-6	VALEANT PHARMACEUTICALS		07/25/2014	BANK OF AMERICA/MERRILL LYNCH		2,122,500	2,000,000	46,278
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	06/18/2014	BANK OF AMERICA/MERRILL LYNCH		1,032,500	1,000,000	3,438
920253-AE-1	VALMONT INDUSTRIES INC		09/08/2014	JPMORGAN CHASE & CO.		5,920,800	6,000,000	
920253-AF-8	VALMONT INDUSTRIES INC		09/08/2014	BANK OF AMERICA/MERRILL LYNCH		5,972,160	6,000,000	
92210M-AH-7	VANTIV LLC TLB		07/18/2014	J. P. MORGAN SECURITIES, INC.		1,492,500	1,500,000	
92343V-CD-4	VERIZON COMMUNICATIONS INC		06/04/2014	JPMORGAN CHASE & CO.		50,000,000	50,000,000	
92343V-CN-2	VERIZON COMMUNICATIONS INC		10/22/2014	WELLS FARGO		29,909,700	30,000,000	
92343V-CQ-5	VERIZON COMMUNICATIONS INC		10/22/2014	MORGAN STANLEY		9,927,600	10,000,000	
92343V-CR-3	VERIZON COMMUNICATIONS INC		10/22/2014	JPMORGAN CHASE & CO.		24,835,000	25,000,000	
92553P-AV-4	VIACOM INC		03/04/2014	WELLS FARGO		24,986,750	25,000,000	
92553P-AY-8	VIACOM INC		12/03/2014	WELLS FARGO		16,997,620	17,000,000	
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	09/24/2014	BANK OF AMERICA/MERRILL LYNCH		4,765,000	4,750,000	
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	E	02/03/2014	HSBC SECURITIES, INC.		4,962,364	5,000,000	
92839F-AM-2	VISTEON CORP INITIAL TL		07/03/2014	CITIBANK		1,496,250	1,500,000	
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	05/15/2014	BANK OF AMERICA/MERRILL LYNCH		37,482,375	37,500,000	
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC	R	05/15/2014	BANK OF AMERICA/MERRILL LYNCH		30,000,000	30,000,000	
929043-AH-0	VORNADO REALTY LP		06/09/2014	BANK OF AMERICA/MERRILL LYNCH		14,942,850	15,000,000	
91829K-AA-1	VPI ESCROW CORP		03/19/2014	BANK OF AMERICA/MERRILL LYNCH		3,615,220	3,332,000	93,817
92912E-AC-7	VPII ESCROW CORP	G	03/28/2014	BANK OF AMERICA/MERRILL LYNCH		5,217,875	4,750,000	41,859
92938K-AB-5	W.R. GRACE AND CO. TL		04/21/2014	GOLDMAN, SACHS & CO.		4,410,000	4,421,053	
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		11/06/2014	MORGAN STANLEY		34,957,650	35,000,000	
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		11/06/2014	GOLDMAN, SACHS & CO.		4,966,750	5,000,000	
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		11/06/2014	GOLDMAN, SACHS & CO.		4,999,200	5,000,000	
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		11/06/2014	DEUTSCHE BANK AG		39,890,800	40,000,000	
931427-AG-3	WALGREENS BOOTS ALLIANCE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000	
25468P-DA-1	WALT DISNEY COMPANY (THE)		05/28/2014	CITIGROUP GLOBAL MARKETS		48,691,260	48,740,000	
25468P-DC-7	WALT DISNEY COMPANY (THE)		05/28/2014	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
94973V-BH-9	WELLPOINT INC		08/07/2014	BANK OF AMERICA/MERRILL LYNCH		59,861,400	60,000,000	
94974B-FU-9	WELLS FARGO & COMPANY		04/14/2014	WELLS FARGO		22,701,770	22,750,000	
952355-AN-5	WEST CORP		10/30/2014	Various		32,405,313	32,675,000	53,272
95235L-AQ-3	WEST CORPORATION NEW 2006 TERM B-10		02/27/2014	DEUTSCHE BANK SECURITIES		2,990,276	3,000,000	
96088E-AB-8	WESTMORELAND COAL CO TL		12/19/2014	BANK OF MONTREAL		1,950,000	2,000,000	
960878-AB-2	WESTMORELAND COAL COMPANY		12/08/2014	BANK MONTREAL / NESBITT BURNS		4,737,984	4,800,000	
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		06/04/2014	CITIGROUP GLOBAL MARKETS		7,524,624	7,550,000	
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/17/2014	CITIGROUP GLOBAL MARKETS		2,060,000	2,000,000	2,285
963320-AP-1	WHIRLPOOL CORP		02/20/2014	JPMORGAN CHASE & CO.		2,998,410	3,000,000	
963320-AQ-9	WHIRLPOOL CORP		02/20/2014	JPMORGAN CHASE & CO.		6,984,180	7,000,000	
966244-AA-3	WHITEWAVE FOODS CO		12/16/2014	Various		6,232,363	6,043,000	53,327
88432C-AA-4	WINDR_2014-1 CDO - CF - LOANS	E	04/01/2014	DEUTSCHE BANK AG		19,956,000	20,000,000	
97381W-AN-4	WINDSTREAM CORP		06/17/2014	CITIGROUP GLOBAL MARKETS		815,625	750,000	10,495
97381W-AZ-7	WINDSTREAM CORP		12/30/2014	Various		2,927,500	3,000,000	31,167
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		01/16/2014	J. P. MORGAN SECURITIES, INC.		4,020,000	4,000,000	
92933B-AE-4	WMG ACQUISITION CORP		05/14/2014	BAIRD (ROBERT W.) & CO. INC.		3,661,680	3,504,000	72,416
98158L-AC-1	WOART 2014-A ABS		08/12/2014	CREDIT SUISSE		25,408,246	25,450,000	
98158L-AD-9	WOART 2014-A ABS		04/15/2014	BARCLAYS		13,586,946	13,590,000	
98161D-AD-2	WOLS_14-A ABS		09/10/2014	BANK OF AMERICA/MERRILL LYNCH		13,999,042	14,000,000	
98161D-AE-0	WOLS_14-A ABS		09/10/2014	BANK OF AMERICA/MERRILL LYNCH		16,497,542	16,500,000	
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR ABS		07/28/2014	MORGAN STANLEY		22,478,063	22,450,000	8,082
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		07/28/2014	Various		17,048,944	17,006,000	5,382
98212B-AE-3	WPX ENERGY INC		12/30/2014	Various		13,076,313	13,325,000	72,330
98313R-AA-4	WYNN MACAU LTD	E	03/24/2014	BANK OF AMERICA/MERRILL LYNCH		2,425,500	2,400,000	54,410
984121-CH-4	XEROX CORP		05/06/2014	BNP CAPITAL MARKETS		32,485,700	32,500,000	
983919-AG-6	XILINX INC		03/05/2014	JPMORGAN CHASE & CO.		14,921,550	15,000,000	
98458P-AC-9	YALE UNIVERSITY		04/03/2014	BARCLAYS		30,000,000	30,000,000	
98886Y-AA-6	ZAIS2_2014-2A CDO - CF - LOANS	E	09/08/2014	JPMORGAN CHASE & CO.		17,409,000	17,500,000	
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL		12/03/2014	Various		11,985,000	12,000,000	
N0501W-AC-2	ZIGGO TLB1	E	09/30/2014	BANK OF AMERICA		5,532,942	5,546,809	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N0501W-AE-8	ZIGGO TLB2	E	11/10/2014	BANK OF AMERICA		3,566,250	3,574,468	
N0501W-AG-3	ZIGGO TLB3	E	11/14/2014	BANK OF AMERICA		5,785,541	5,878,723	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,560,961,745	9,599,974,595	14,264,941
025816-BJ-7	AMERICAN EXPRESS COMPANY		11/05/2014	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
060505-EG-5	BANK OF AMERICA CORP		06/12/2014	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
172967-HZ-7	CITIGROUP INC		10/22/2014	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
251525-AN-1	DEUTSCHE BANK AG	F	11/18/2014	DEUTSCHE BANK AG		7,504,875	7,500,000	
33610A-20-9	FIRST PREFERRED CAPITAL TRUST IV ABS		11/19/2014	Various		3,245,097	13,052,300	
4899999. Subtotal - Bonds - Hybrid Securities						45,749,972	55,552,300	
8399997. Total - Bonds - Part 3						11,527,683,955	11,488,386,895	15,895,602
8399998. Total - Bonds - Part 5						20,757,841,831	20,830,685,097	26,957,409
8399999. Total - Bonds						32,285,525,786	32,319,071,992	42,853,011
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		06/13/2014	DIRECT	548,000.000		25.00	
38143Y-66-5	GOLDMAN SACHS SERIES A		02/07/2014	DIRECT	5,850.000		1.00	
38144X-60-9	GOLDMAN SACHS SERIES C		02/07/2014	DIRECT	2,448.000		1.00	
38144G-80-4	GOLDMAN SACHS SERIES D		08/13/2014	DIRECT	15,702.000		1.00	
D3207M-11-0	HENKEL VORZUG	D	09/24/2014	GOLDMAN, SACHS & CO.	14,653.000	1,533,579	1.00	
40428H-80-5	HSBC USA INC	R	10/14/2014	FIG Partners LLC	308,624.000	6,723,631	25.00	
50225*-12-0	LIGHT TOWER RENTALS INC. - LTR INVESTCO		08/28/2014	DIRECT	4,472,549.000	18,500,000	1.00	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	09/24/2014	Various	9,913.000	858,227	0.10	
902973-15-5	US BANCORP SERIES H		02/07/2014	DIRECT	33,000.000		1.00	
D94523-10-3	VOLKSWAGEN AG PFD NON VTG PRF NPV	D	09/24/2014	Various	7,142.000	1,593,976	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						29,209,414	XXX	
8999997. Total - Preferred Stocks - Part 3						29,209,414	XXX	
8999998. Total - Preferred Stocks - Part 5						6,366,971	XXX	
8999999. Total - Preferred Stocks						35,576,385	XXX	
88579Y-10-1	3M COMPANY		12/04/2014	Various	27,091.000	3,631,633		
H0010V-10-1	ABB LTD-REG CMN STK	D	09/24/2014	Various	111,788.000	2,567,891		
002824-10-0	ABBOTT LABS		12/04/2014	Various	49,333.000	1,884,558		
00287Y-10-9	ABBVIE INC		09/22/2014	GOLDMAN, SACHS & CO.	61,762.000	3,637,028		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	66,802.000	1,227,708		
G1151C-10-1	ACCENTURE PLC		12/04/2014	Various	99,623.000	8,105,427		
H0023R-10-5	ACE LIMITED		12/04/2014	GOLDMAN, SACHS & CO.	35,854.000	3,821,126		
G0083B-10-8	ACTAVIS PLC	E	09/22/2014	Various	17,853.000	4,012,921		
D0066B-18-5	ADIDAS SALOMON AG	D	09/24/2014	Various	19,337.000	1,516,166		
00724F-10-1	ADOBE SYS INC		09/22/2014	GOLDMAN, SACHS & CO.	22,910.000	1,519,680		
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/22/2014	CITIGROUP GLOBAL MARKETS	12,649.000	1,641,142		
N00927-29-8	AEGON	D	09/24/2014	Various	118,356.000	1,007,777		
00817Y-10-8	AETNA INC.		04/15/2014	Various	27,813.000	1,980,001		
001055-10-2	AFLAC INC.		09/22/2014	GOLDMAN, SACHS & CO.	18,682.000	1,090,429		
00846U-10-1	AGILENT TECHNOLOGIES INC		04/15/2014	Various	15,419.000	889,564		
S22135-38-8	AGRIUM INC COM	C	09/24/2014	Various	14,081.000	1,321,104		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	508,400.000	2,745,063		
009158-10-6	AIR PRODUCTS & CHEM		12/04/2014	GOLDMAN, SACHS & CO.	16,713.000	1,947,142		
J00882-12-6	AJINOMOTO	D	09/24/2014	CITIGROUP GLOBAL MARKETS	88,000.000	1,457,981		
N01803-10-0	AKZO N.V.	D	09/24/2014	Various	17,454.000	1,255,758		
013817-10-1	ALCOA INC COM		09/22/2014	GOLDMAN, SACHS & CO.	73,242.000	1,170,070		
015351-10-9	ALEXION PHARMACEUTICAL INC		09/22/2014	GOLDMAN, SACHS & CO.	8,268.000	1,315,252		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	09/24/2014	Various	31,199.000	998,569		
018490-10-2	ALLERGAN I NC COM		09/22/2014	GOLDMAN, SACHS & CO.	12,649.000	2,115,304		
D03080-11-2	ALLIANZ SE-REG COM STK	D	09/22/2014	GOLDMAN, SACHS & CO.	15,420.000	2,737,215		
02005N-10-0	ALLY FINANCIAL INC		12/17/2014	Various	173,800.000	3,553,156		
021441-10-0	ALTERA CORP		11/11/2014	Various	75,467.000	2,558,324		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	09/24/2014	Various	40,114.000	1,458,320		
023135-10-6	AMAZON COM INC		09/22/2014	Various	14,921.000	4,836,171		
Q03080-10-0	AMCOR LTD ORD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	123,645.000	1,225,934		
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/30/2014	Various	101,000.000	3,847,744		
025537-10-1	AMERICAN ELEC PWR INC		12/04/2014	Various	43,718.000	2,275,741		
025816-10-9	AMERICAN EXPRESS CO		11/11/2014	Various	33,418.000	2,998,175		
026874-78-4	AMERICAN INTL GROUP INC		09/22/2014	GOLDMAN, SACHS & CO.	45,636.000	2,518,231		
03027X-10-0	AMERICAN TOWER CORP		05/30/2014	DEUTSCHE BANK AG	161.000	14,427		
03076C-10-6	AMERIPRISE FINL INC		12/04/2014	Various	59,121.000	6,750,813		

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03073E-10-5	AMERISOURCEBERGEN CORP		12/04/2014	Various	102,897.000	7,777,486		
031162-10-0	AMGEN INC		08/26/2014	Various	33,954.000	4,647,525		
Q0344G-10-1	AMP LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	215,474.000	1,063,499		
032095-10-1	AMPHENOL CORP.		09/22/2014	GOLDMAN, SACHS & CO.	12,814.000	1,329,195		
032511-10-7	ANADARKO PETE CORP		12/17/2014	Various	128,248.000	12,387,149		
032654-10-5	ANALOG DEVICES INC		09/22/2014	Various	44,566.000	2,337,772		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	09/24/2014	Various	70,897.000	1,654,731		
03662Q-10-5	ANSYS INC		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	1,618.000	128,819		
036752-10-3	ANTHEM INC		12/03/2014	EXCHANGE	13,590.000	1,548,025		
Q09504-13-7	ANZ NATIONAL BANK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	97,367.000	2,685,853		
G0408V-10-2	AON PLC		09/22/2014	GOLDMAN, SACHS & CO.	14,905.000	1,288,798		
K0514G-10-1	AP MOLLER MAERSK B	D	09/24/2014	Various	654.000	1,704,925		
037411-10-5	APACHE CORP		09/22/2014	GOLDMAN, SACHS & CO.	17,485.000	1,661,601		
037833-10-0	APPLE INC.		12/18/2014	Various	343,971.000	45,648,510		
038222-10-5	APPLIED MATERIALS INC		09/22/2014	Various	71,465.000	1,585,923		
L03020-12-9	ARCELORMITTAL COMMON STOCK	D	09/24/2014	Various	87,183.000	1,267,421		
039483-10-2	ARCHER DANIELS MIDLAND CO		09/22/2014	GOLDMAN, SACHS & CO.	35,863.000	1,850,208		
G0483X-12-2	ARM HOLDINGS PLC	D	09/24/2014	Various	83,424.000	1,276,582		
N07059-20-2	ASML HOLDING N.V.	D	09/24/2014	Various	17,266.000	1,729,799		
W0817X-10-5	ASSA ABLOY B	D	09/24/2014	Various	24,871.000	1,296,141		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	09/24/2014	Various	97,201.000	2,046,085		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	09/24/2014	Various	25,442.000	1,119,680		
J96216-12-2	ASTELLAS PHARMA INC	D	09/24/2014	CITIGROUP GLOBAL MARKETS	127,400.000	1,865,969		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	08/06/2014	Various	66,123.000	4,677,292		
00206R-10-2	AT&T INC		12/04/2014	Various	78,129.000	2,758,948		
W1002O-11-8	ATLAS COPCO AB-A S HS	D	09/24/2014	Various	52,552.000	1,550,353		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	11/12/2014	DIRECT	142,560.000	1,313,187		
053332-10-2	AUTOZONE INC		12/04/2014	Various	11,685.000	6,077,431		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/22/2014	GOLDMAN, SACHS & CO.	14,292.000	1,257,452		
053484-10-1	AVALONBAY CMNTYS INC		05/30/2014	DEUTSCHE BANK AG	24,620.000	3,491,192		
G0683Q-10-9	AVIVA ORD GBP0.25	D	08/07/2014	Various	154,161.000	1,340,999		
F06106-10-2	AXA	D	08/18/2014	Various	65,192.000	1,727,958		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	09/24/2014	Various	203,977.000	1,581,097		
056752-10-8	BAIDU INC SPON ADR	F	12/08/2014	Various	5,012.000	1,215,162		
057224-10-7	BAKER HUGHES INC		12/04/2014	Various	85,075.000	5,092,487		
058498-10-6	BALL CORP COM		12/04/2014	Various	63,933.000	3,787,124		
05990K-10-6	BANC OF CALIFORNIA INC		12/17/2014	Various	574,068.000	6,515,327		
05965X-10-9	BANCO SANTANDER CHILE ADR	F	12/31/2014	Various	23,766.000	530,924		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	11/06/2014	Various	569,281.000	5,630,129		
060505-10-4	BANK AMER CORP COM		12/04/2014	Various	862,406.000	14,545,092		
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	12/31/2014	BARCLAYS	9,266.000	31,137		
064058-10-0	BANK NEW YORK MELLON CORP		09/22/2014	GOLDMAN, SACHS & CO.	92,337.000	3,652,673		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	09/24/2014	Various	44,630.000	2,854,941		
063671-10-1	BANK OF MONTREAL	C	09/24/2014	Various	27,145.000	2,056,057		
06425J-10-2	BANK OF THE CAROLINAS (NC)		06/30/2014	FIG Partners LLC	13,616,873.000	1,361,687		
06643P-10-4	BANKFINANCIAL CORP		12/15/2014	KEEFE, BRUYETTE & WOODS, INC.	223,734.000	2,329,756		
G08036-12-4	BARCLAYS ORD GBP0.25	D	08/07/2014	Various	707,557.000	2,695,324		
067383-10-9	BARD (C.R.) INC.		12/04/2014	Various	30,151.000	4,614,745		
067901-95-9	BARRICK GOLD CORP COM NPV	C	09/24/2014	Various	108,641.000	1,677,314		
067901-10-8	BARRICK GOLD CORPORATION	A	09/30/2014	Various	550,000.000	10,269,146		
D06216-31-7	BASF SE	D	09/22/2014	GOLDMAN, SACHS & CO.	35,893.000	3,538,632		
071813-10-9	BAXTER INTL INC		12/04/2014	Various	25,473.000	1,858,738		
D07112-11-9	BAYER AG ORD NPV	D	09/29/2014	Various	32,135.000	4,477,498		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		09/24/2014	Various	14,487.000	1,611,521		
054937-10-7	BB+T CORP		09/22/2014	Various	120,566.000	4,671,217		
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	10/16/2014	Various	285,326.000	3,536,839		
05534B-76-0	BCE INC COM NPV	C	09/23/2014	Various	22,575.000	978,020		
075896-10-0	BED BATH & BEYOND INC		09/22/2014	UNION BANK OF SWITZERLAND	20,219.000	1,289,139		
081437-10-5	BEMIS CO INC		12/04/2014	Various	29,547.000	1,123,324		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/11/2014	Various	2,793.000	400,763		
G1245Z-10-8	BG GROUP ORD GBP0.10	D	09/22/2014	GOLDMAN, SACHS & CO.	138,879.000	2,643,817		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	119,229.000	3,627,334		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	09/22/2014	GOLDMAN, SACHS & CO.	92,746.000	2,638,762		
M2014F-10-2	BIM BIRLESIK MAGAZALAR AS	D	11/11/2014	GOLDMAN, SACHS & CO.	5,557.000	121,621		
09062X-10-3	BIOGEN IDEC INC.		09/22/2014	GOLDMAN, SACHS & CO.	8,892.000	2,906,434		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09238E-20-3	BLACKHAWK NETWORK HOLDINGS INC CLA		04/15/2014	Various	1,182.900	12,776		
F10580-23-8	BNP PARIBAS S.A.	D	11/11/2014	GOLDMAN, SACHS & CO.	48,280.000	3,270,944		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	09/23/2014	CITIGROUP GLOBAL MARKETS	274,500.000	904,392		
097023-10-5	BOEING CO		12/04/2014	Various	73,367.000	9,410,417		
101121-10-1	BOSTON PPTYS INC		09/22/2014	GOLDMAN, SACHS & CO.	15,862.000	1,857,661		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/22/2014	GOLDMAN, SACHS & CO.	84,103.000	1,037,469		
G12793-10-8	BP PLC	D	09/29/2014	Various	736,537.000	5,638,277		
Q6634U-10-6	BRAMBLES	D	09/23/2014	CITIGROUP GLOBAL MARKETS	148,996.000	1,302,202		
J04578-12-6	BRIDGESTONE	D	09/24/2014	CITIGROUP GLOBAL MARKETS	45,400.000	1,527,521		
G15540-11-8	BRITISH LAND COMPANY PLC	D	09/24/2014	Various	141,659.000	1,647,945		
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	09/24/2014	Various	88,362.000	1,280,528		
111320-10-7	BROADCOM CORP		11/11/2014	Various	53,459.000	2,187,099		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	09/24/2014	Various	39,785.000	1,862,799		
115637-20-9	BROWN FORM AN CORP CLASS B		09/22/2014	GOLDMAN, SACHS & CO.	15,917.000	1,480,894		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	11/11/2014	Various	643,944.000	4,415,917		
G16962-10-5	BUNGE LTD		09/22/2014	GOLDMAN, SACHS & CO.	18,813.000	1,601,886		
G1700D-10-5	BURBERRY GROUP	D	09/24/2014	Various	55,751.000	1,375,702		
127097-10-3	CABOT OIL + GAS CORP COM		09/22/2014	Various	26,342.000	894,069		
13057Q-10-7	CALIFORNIA RESOURCES CORP		12/01/2014	DISTRIBUTION	11,197.600	106,133		
13342B-10-5	CAMERON INTERNATIONAL		04/07/2014	Various	101,733.000	6,467,031		
134429-10-9	CAMPBELL SOUP CO		09/22/2014	Various	26,407.000	1,130,500		
136069-10-1	CANADIAN IMP BANK COM NPV	C	09/24/2014	Various	20,467.000	1,947,729		
13643E-10-5	CANADIAN OIL SANDS LTD	C	11/26/2014	Various	115,379.000	1,994,815		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	09/26/2014	UNION BANK OF SWITZERLAND	9,373.000	1,878,527		
J05124-14-4	CANON	D	11/11/2014	Various	80,200.000	2,602,712		
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	09/24/2014	Various	72,277.000	1,380,923		
14040H-10-5	CAPITAL ONE FINL CORP		12/04/2014	Various	89,617.000	7,431,522		
14149Y-10-8	CARDINAL HEALTH INC		12/04/2014	Various	22,447.000	1,602,425		
143658-30-0	CARNIVAL CORP		09/22/2014	GOLDMAN, SACHS & CO.	25,622.000	1,035,126		
F13923-11-9	CARREFOUR EUR2.50	D	09/24/2014	Various	35,292.000	1,164,326		
148887-10-2	CATAMARAN CORPORATION		08/26/2014	GOLDMAN, SACHS & CO.	37,037.000	1,669,915		
149123-10-1	CATERPILLAR INC		09/22/2014	Various	34,923.000	3,356,294		
124857-20-2	CBS CORP C LASS B		12/04/2014	Various	109,413.000	6,229,779		
12508E-10-1	CDK GLOBAL INC		11/26/2014	Various	20,686.000	693,407		
136385-10-1	CDN NAT RES COM NPV	C	09/24/2014	Various	53,855.000	2,137,402		
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	09/24/2014	Various	40,029.000	2,873,687		
151020-10-4	CELGENE CORP.		09/22/2014	Various	29,665.000	2,743,829		
15135U-10-9	CENOVUS ENERGY INC	C	09/24/2014	Various	53,338.000	1,504,886		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	09/24/2014	CITIGROUP GLOBAL MARKETS	12,000.000	1,594,260		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	09/24/2014	Various	247,332.000	1,293,486		
BA50A8-VQ-7	CENTRUE FINANCIAL CORP		12/16/2014	SANDLER, ONEILL & PARTNERS, L.P.	5,789,814.000	2,315,926		
156504-30-0	CENTURY COMMUNITIES INC		10/17/2014	FBR CAPITAL MARKETS LT INC	66,667.000	1,093,999		
156782-10-4	CERNER CORP		09/22/2014	GOLDMAN, SACHS & CO.	17,842.000	1,041,272		
125269-10-0	CF INDUSTRIES HOLDINGS		12/04/2014	Various	41,523.000	10,814,485		
808513-10-5	CHARLES SCHWAB		09/22/2014	GOLDMAN, SACHS & CO.	106,748.000	3,230,062		
16411R-20-8	CHENIERE ENERGY INC		10/16/2014	Various	125,211.000	6,126,672		
165167-10-7	CHESAPEAKE ENERGY CORP		09/22/2014	GOLDMAN, SACHS & CO.	38,331.000	935,211		
Y13213-10-6	CHEUNG KONG	D	09/23/2014	CITIGROUP GLOBAL MARKETS	83,000.000	1,439,653		
166764-10-0	CHEVRON CORP		12/04/2014	MORGAN STANLEY	15,749.000	1,782,774		
Y14965-10-0	CHINA MOBILE HK LTD 941	D	12/03/2014	Various	212,000.000	2,612,134		
169656-10-5	CHIPOTLE MEXICAN GRILL		09/22/2014	GOLDMAN, SACHS & CO.	1,819.000	1,196,537		
171232-10-1	CHUBB CORP		12/04/2014	Various	51,273.000	4,720,342		
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	11/26/2014	Various	61,865.000	3,548,020		
125509-10-9	CIGNA CORP		12/04/2014	Various	77,631.000	7,311,341		
17275R-10-2	CISCO SYS INC		12/04/2014	Various	335,782.000	7,927,122		
172967-42-4	CITIGROUP INC		09/22/2014	Various	110,806.000	5,928,863		
178566-10-5	CITY NATIONAL CORP.		09/23/2014	GOLDMAN, SACHS & CO.	21,172.000	1,636,211		
12561W-10-5	CLECO CORP. HOLDING CO		09/22/2014	GOLDMAN, SACHS & CO.	30,452.000	1,669,861		
189054-10-9	CLOROX CO		05/30/2014	Various	27,717.000	2,481,378		
Y16600-10-4	CLP HOLDINGS LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	149,500.000	1,233,013		
12572Q-10-5	CME GROUP INC.		11/14/2014	Various	15,917.000	1,319,366		
125896-10-0	CMS ENERGY CORP		12/04/2014	Various	3,008.000	100,959		
189754-10-4	COACH INC		11/11/2014	Various	6,857.000	233,564		
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		09/22/2014	GOLDMAN, SACHS & CO.	32,894.000	1,518,216		
191216-10-0	COCA COLA CO.		12/04/2014	Various	31,203.000	1,202,427		

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192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/22/2014	GOLDMAN, SACHS & CO.	37,646.000	1,680,058		
194162-10-3	COLGATE PALMOLIVE CO		05/30/2014	CREDIT SUISSE	1,931.000	132,080		
20030N-10-1	COMCAST CORP NEW CL A		09/22/2014	GOLDMAN, SACHS & CO.	87,281.000	4,887,719		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/22/2014	Various	3,318.000	184,523		
200340-10-7	COMERICA INC		09/22/2014	CITIGROUP GLOBAL MARKETS	32,106.000	1,658,742		
D172W1-27-9	COMMERZBANK AG	D	11/26/2014	Various	78,895.000	1,251,364		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	09/23/2014	CITIGROUP GLOBAL MARKETS	55,311.000	3,728,772		
203668-10-8	COMMUNITY HEALTH SYSTEMS		08/26/2014	Various	34,259.000	1,585,977		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	11/26/2014	Various	28,261.000	2,458,395		
SBLNN3-L4-1	COMPASS GROUP PLC	D	09/22/2014	GOLDMAN, SACHS & CO.	114,902.000	1,855,371		
205363-10-4	COMPUTER S CIENCES CORP COM		12/04/2014	GOLDMAN, SACHS & CO.	100,035.000	6,042,927		
205887-10-2	CONAGRA INC		09/22/2014	Various	32,474.000	1,089,204		
20605P-10-1	CONCHO RESOURCES INC		10/16/2014	GOLDMAN, SACHS & CO.	50,042.000	5,724,456		
20825C-10-4	CONOCOPHILLIPS		12/04/2014	MORGAN STANLEY	10,218.000	728,815		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		09/22/2014	GOLDMAN, SACHS & CO.	13,670.000	1,204,050		
D16212-14-0	CONTINENTAL AG	D	08/07/2014	Various	6,349.000	1,491,502		
212015-10-1	CONTINENTAL RESOURCES INC OK		10/16/2014	Various	36,574.000	2,957,627		
N22717-10-7	CORE LABORATORIES		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	1,687.000	233,324		
219350-10-5	CORNING IN C COM		12/04/2014	Various	354,290.000	7,258,510		
22160K-10-5	COSTCO WHS L CORP NEW COM		09/22/2014	GOLDMAN, SACHS & CO.	17,843.000	2,248,500		
G2554F-11-3	COVIDIEN PLC	E	09/22/2014	Various	19,224.000	1,659,587		
224399-10-5	CRANE CO.		09/30/2014	Various	18,523.000	1,257,566		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	09/24/2014	Various	63,598.000	973,353		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	09/24/2014	Various	75,159.000	2,073,119		
22576C-10-1	CRESCENT POINT ENERGY	C	09/24/2014	Various	46,425.000	1,676,588		
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	11/26/2014	Various	69,316.000	1,631,456		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		12/17/2014	EXCHANGE	18,803.000	1,363,963		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	18,891.000	1,224,549		
126408-10-3	CSX CORP		09/22/2014	GOLDMAN, SACHS & CO.	53,754.000	1,738,071		
231021-10-6	CUMMINS IN C COM		09/30/2014	Various	18,122.000	2,466,911		
126650-10-0	CVS HEALTH CORPORATION		12/04/2014	Various	137,536.000	11,068,382		
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	17,200.000	1,082,954		
D1668R-12-3	DAIMLERCHRYSLER	D	09/22/2014	GOLDMAN, SACHS & CO.	36,776.000	2,961,783		
J11151-10-7	DAITO TRUST CONST JPY50	D	11/11/2014	GOLDMAN, SACHS & CO.	4,600.000	555,813		
J11718-11-1	DAIWA SECURITIES	D	09/24/2014	CITIGROUP GLOBAL MARKETS	160,000.000	1,309,211		
235851-10-2	DANAHER CO RP COM		05/15/2014	Various	121,366.000	9,070,001		
K22272-11-4	DANSKE BANK	D	09/24/2014	Various	53,948.000	1,535,830		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	09/26/2014	UNION BANK OF SWITZERLAND	72,000.000	1,035,499		
244199-10-5	DEERE & CO.		09/22/2014	GOLDMAN, SACHS & CO.	20,718.000	1,728,801		
G27823-10-6	DELPHI AUTOMOTIVE PLC		09/22/2014	Various	19,349.000	1,259,436		
247361-70-2	DELTA AIR LINES, INC.		09/30/2014	Various	43,133.000	1,646,308		
J12075-10-7	DENSO CORP	D	11/11/2014	Various	38,300.000	1,728,292		
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	11/26/2014	Various	77,550.000	2,760,057		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	11/11/2014	Various	36,943.000	2,592,186		
D19225-10-7	DEUTSCHE POST AG COM STK	D	09/24/2014	Various	28,007.000	972,440		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	08/06/2014	Various	143,889.000	2,371,483		
25179M-10-3	DEVON ENERGY CORP.		09/22/2014	GOLDMAN, SACHS & CO.	23,895.000	1,666,853		
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	11/11/2014	GOLDMAN, SACHS & CO.	11,782.000	407,568		
25490A-30-9	DIRECTV		09/22/2014	GOLDMAN, SACHS & CO.	22,328.000	1,949,659		
254709-10-8	DISCOVER FINL SVCS		12/04/2014	Various	115,502.000	6,920,394		
25470M-10-9	DISH NETWORK CORP		09/22/2014	GOLDMAN, SACHS & CO.	14,434.000	925,805		
254687-10-6	DISNEY WALT CO		09/22/2014	GOLDMAN, SACHS & CO.	58,259.000	5,246,677		
R1812S-10-5	DNB ASA	D	09/24/2014	Various	50,158.000	951,214		
25746U-10-9	DOMINION RES INC VA		05/30/2014	Various	1,018.000	70,200		
260003-10-8	DOVER CORP COM		04/21/2014	Various	54,748.000	4,908,920		
260543-10-3	DOW CHEM CO		09/22/2014	GOLDMAN, SACHS & CO.	46,385.000	2,475,586		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/04/2014	Various	73,317.000	4,265,961		
233331-10-7	DTE ENERGY CO		12/04/2014	Various	27,037.000	2,061,551		
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/22/2014	GOLDMAN, SACHS & CO.	34,685.000	2,487,511		
26441C-20-4	DUKE ENERGY HLDG CORP		12/04/2014	Various	1,238.000	101,359		
269246-40-1	E TRADE FINANCIAL CORP		09/22/2014	CITIGROUP GLOBAL MARKETS	70,234.000	1,632,388		
D24914-13-3	E.ON AG CMN STK	D	09/24/2014	Various	84,251.000	1,583,830		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	09/24/2014	Various	27,836.000	1,755,741		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	09/24/2014	CITIGROUP GLOBAL MARKETS	28,700.000	2,150,170		
G29183-10-3	EATON CORP PLC	E	09/30/2014	Various	49,779.000	3,588,348		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
278642-10-3	EBAY INC		09/22/2014	Various	340,753.000	18,831,948		
281020-10-7	EDISON INTL		09/22/2014	GOLDMAN, SACHS & CO.	23,141.000	1,336,645		
532457-10-8	ELI LILLY & CO		12/04/2014	Various	42,436.000	2,395,718		
268648-10-2	EMC CORP		12/04/2014	Various	275,698.000	7,777,486		
291011-10-4	EMERSON ELEC CO		04/15/2014	Various	103,514.000	6,836,961		
29250N-10-5	ENBRIDGE INC	C	09/24/2014	Various	42,675.000	2,117,049		
292505-10-4	ENCANA CORP COM NPV	C	09/24/2014	Various	64,641.000	1,378,754		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	08/07/2014	Various	418,583.000	2,199,751		
29273R-10-9	ENERGY TRANSFER PARTNERS		10/16/2014	Various	54,104.000	3,040,449		
T3643A-14-5	ENI SPA	D	08/07/2014	Various	154,059.000	4,043,117		
29364G-10-3	ENTERGY CORP		09/22/2014	GOLDMAN, SACHS & CO.	19,182.000	1,473,049		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		10/16/2014	Various	72,048.000	2,808,342		
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		08/26/2014	Various	48,422.000	1,733,247		
26875P-10-1	EOG RESOUR CES INC COM		10/16/2014	Various	40,904.000	4,753,816		
26884L-10-9	EQT CORPORATION		10/16/2014	Various	45,404.000	4,338,025		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		05/30/2014	CREDIT SUISSE	333.000	20,579		
W26049-11-9	ERICSSON NAMN-AKTIER B	D	09/24/2014	Various	134,237.000	1,757,794		
F31668-10-0	ESSILOR INTERNAT EURO.35	D	09/24/2014	Various	12,399.000	1,392,070		
518439-10-4	ESTEE LAUDER COS.		09/22/2014	GOLDMAN, SACHS & CO.	15,179.000	1,149,190		
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	11/11/2014	GOLDMAN, SACHS & CO.	9,847.000	320,108		
30161N-10-1	EXELON CORP COM		09/22/2014	Various	42,187.000	1,457,067		
302130-10-9	EXPEDITORS INTL WA INC COM		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	2,969.000	131,318		
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	09/24/2014	Various	79,541.000	1,347,778		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/04/2014	Various	179,464.000	12,534,107		
30231G-10-2	EXXON MOBIL CORP		12/04/2014	Various	16,003.000	1,523,524		
315616-10-2	F5 NETWORKS INC		12/04/2014	Various	49,096.000	6,016,800		
30303M-10-2	FACEBOOK INC		10/08/2014	Various	77,519.000	5,968,622		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	261.000	126,339		
J13440-10-2	FANUC LTD JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	10,300.000	1,819,089		
J1346E-10-0	FAST RETAILING CO	D	09/24/2014	CITIGROUP GLOBAL MARKETS	3,400.000	1,119,380		
31428X-10-6	FEDEX CORP		09/22/2014	GOLDMAN, SACHS & CO.	12,829.000	2,032,439		
316394-10-5	FIDELITY SOUTHERN CORP.		10/23/2014	Various	194,534.000	2,701,911		
316773-10-0	FIFTH THIRD BANCORP		12/04/2014	Various	299,799.000	6,229,635		
337932-10-7	FIRSTENERGY CORP		09/22/2014	GOLDMAN, SACHS & CO.	30,742.000	1,063,916		
30249U-10-1	FMC TECHNLOGIES INC		09/22/2014	GOLDMAN, SACHS & CO.	21,399.000	1,169,156		
345370-86-0	FORD MTR C O DEL COM PAR U		10/02/2014	Various	138,628.000	2,288,748		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	09/24/2014	Various	25,486.000	631,079		
F6866T-10-0	FRANCE TELECOM	D	09/24/2014	Various	91,379.000	1,356,757		
354613-10-1	FRANKLIN RES INC		09/22/2014	GOLDMAN, SACHS & CO.	17,637.000	977,594		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		09/22/2014	GOLDMAN, SACHS & CO.	47,699.000	1,598,312		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	09/24/2014	Various	17,384.000	1,208,998		
D27348-12-3	FRESENIUS SE & CO KGAA	D	09/24/2014	Various	29,055.000	1,437,899		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	49,200.000	1,515,650		
J14406-13-6	FUJI HEAVY INDUSTRIES	D	09/24/2014	CITIGROUP GLOBAL MARKETS	37,200.000	1,146,397		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	148,000.000	950,616		
F42768-10-5	GDF SUEZ CMN STK	D	09/24/2014	Various	49,020.000	1,240,885		
369550-10-8	GENERAL DYNAMICS CORP		12/04/2014	Various	19,133.000	2,055,950		
369604-10-3	GENERAL EL EC CO COM		12/04/2014	Various	509,048.000	13,286,653		
370023-10-3	GENERAL GROWTH PROPERTIES		09/22/2014	Various	51,292.000	1,218,380		
370334-10-4	GENERAL MLS INC		04/15/2014	Various	49,328.000	2,527,253		
37045V-10-0	GENERAL MOTORS CO		09/30/2014	Various	51,236.000	1,708,075		
372460-10-5	GENUINE PARTS CO		09/22/2014	UNION BANK OF SWITZERLAND	14,364.000	1,273,041		
375558-10-3	GILEAD SCIENCES INC		12/22/2014	Various	84,163.000	8,940,950		
H3238Q-10-2	GIVAUDAN SA REG	D	09/24/2014	Various	1,027.000	1,671,792		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	12/16/2014	Various	303,949.000	7,083,602		
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	09/22/2014	GOLDMAN, SACHS & CO.	439,898.000	2,474,504		
380956-40-9	GOLDCORP INC	A	09/30/2014	Various	425,000.000	10,618,533		
S26763-02-9	GOLDCORP INC	C	09/24/2014	Various	88,871.000	2,097,264		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/04/2014	Various	32,808.000	5,790,286		
38259P-70-6	GOOGLE INC CLASS C		09/22/2014	Various	16,769.000	8,461,013		
38259P-50-8	GOOGLE INC.		09/22/2014	Various	7,553.000	4,446,936		
384802-10-4	GRAINGER W W INC		09/22/2014	GOLDMAN, SACHS & CO.	5,142.000	1,297,209		
39138C-10-6	GREAT-WEST LIFECO INC	C	09/24/2014	Various	15,878.000	468,011		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	09/22/2014	GOLDMAN, SACHS & CO.	18,660.000	1,737,873		
F12033-13-4	GROUPE DANONE	D	09/22/2014	GOLDMAN, SACHS & CO.	30,203.000	2,066,007		

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40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO	F	12/09/2014	UNION BANK OF SWITZERLAND	4,662.000	49,439		
406216-10-1	HALLIBURTON CO		10/29/2014	Various	38,900.000	2,553,229		
40650V-10-0	HALYARD HEALTH INC		11/12/2014	Various	2,241.380	81,558		
Y30327-10-3	HANG SENG BANK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	45,200.000	752,457		
413086-10-9	HARMAN INTERNATIONAL		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	17,225.000	1,852,630		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/04/2014	Various	196,832.000	7,392,160		
40412C-10-1	HCA HOLDINGS INC		09/22/2014	Various	42,257.000	2,690,115		
40414L-10-9	HCP INC		09/22/2014	GOLDMAN, SACHS & CO.	30,837.000	1,231,250		
42217K-10-6	HEALTH CARE REIT INC		09/22/2014	Various	4,011.000	253,795		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	09/24/2014	Various	34,443.000	1,495,421		
F48051-10-0	HERMES INTERNATIONAL	D	12/17/2014	DISTRIBUTION	585.850	198,633		
427866-10-8	HERSHEY COMPANY		05/30/2014	CREDIT SUISSE	449.000	43,706		
42809H-10-7	HESS CORP		09/22/2014	GOLDMAN, SACHS & CO.	16,173.000	1,567,832		
428236-10-3	HEWLETT-PACKARD CO		09/22/2014	Various	102,987.000	3,234,276		
J20454-12-0	HITACHI	D	09/24/2014	CITIGROUP GLOBAL MARKETS	246,000.000	1,872,123		
H36940-13-0	HOLCIM	D	11/26/2014	Various	28,304.000	2,524,831		
437076-10-2	HOME DEPOT INC		09/22/2014	GOLDMAN, SACHS & CO.	31,861.000	2,934,678		
43785V-10-2	HOMESTREET INC.		12/09/2014	Various	213,134.000	3,556,399		
J22302-11-1	HONDA MOTOR CO., LTD.	D	09/24/2014	CITIGROUP GLOBAL MARKETS	86,900.000	2,973,746		
438516-10-6	HONEYWELL INTERNATIONAL INC		09/22/2014	Various	37,779.000	3,448,011		
Y33370-10-0	HONG KONG AND CHINA GAS	D	09/23/2014	CITIGROUP GLOBAL MARKETS	472,000.000	1,057,502		
440452-10-0	HORMEL FOODS CORP		09/22/2014	UNION BANK OF SWITZERLAND	23,097.000	1,159,684		
441060-10-0	HOSPIRA INC.		12/17/2014	Various	113,419.000	6,474,879		
44107P-10-4	HOST HOTELS & RESORTS INC		09/22/2014	GOLDMAN, SACHS & CO.	67,443.000	1,469,981		
J22848-10-5	HOYA CORPORATION	D	09/24/2014	CITIGROUP GLOBAL MARKETS	44,400.000	1,439,765		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	11/11/2014	Various	794,236.000	8,479,913		
443510-20-1	HUBBELL, INC. CLASS B		04/16/2014	Various	22,935.000	2,624,974		
444859-10-2	HUMANA INC COM		09/22/2014	GOLDMAN, SACHS & CO.	8,407.000	1,135,546		
Y38024-10-8	HUTCHISON WHAMPOA	D	09/23/2014	CITIGROUP GLOBAL MARKETS	127,000.000	1,615,826		
E6165F-16-6	IBERDROLA	D	12/02/2014	Various	275,170.000	1,982,783		
452308-10-9	ILLINOIS TOOL WKS INC		04/15/2014	Various	43,861.000	3,567,947		
452327-10-9	ILLUMINA INC		09/22/2014	Various	6,771.000	1,154,753		
453038-40-8	IMPERIAL OIL LTD	C	09/24/2014	Various	17,949.000	865,315		
E6282J-12-5	INDITEX SA	D	09/24/2014	Various	54,102.000	1,566,095		
G4766E-10-8	INDIVIOR PLC	D	12/23/2014	DISTRIBUTION	31,605.000	61,776		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/06/2014	Various	116,459.000	1,626,113		
G47791-10-1	INGERSOLL-RAND PLC	E	12/04/2014	Various	150,481.000	8,772,323		
J2467E-10-1	INPEX CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	86,900.000	1,231,395		
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	09/23/2014	CITIGROUP GLOBAL MARKETS	209,839.000	1,138,040		
458140-10-0	INTEL CORP		05/30/2014	Various	146,326.000	3,996,685		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/22/2014	GOLDMAN, SACHS & CO.	6,627.000	1,340,934		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/04/2014	Various	32,670.000	6,176,659		
460146-10-3	INTERNATIONAL PAPER CO		09/22/2014	Various	124,716.000	6,014,586		
T55067-10-1	INTESA SANPAOLO EUR0.52	D	09/24/2014	Various	1,047,162.000	3,093,952		
46120E-60-2	INTUITIVE SURGICAL INC		09/22/2014	GOLDMAN, SACHS & CO.	1,901.000	875,490		
G491BT-10-8	INVESCO LTD		09/22/2014	GOLDMAN, SACHS & CO.	28,777.000	1,170,525		
W48102-12-8	INVESTOR B	D	09/24/2014	Various	26,469.000	948,954		
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF	F	11/14/2014	Various	12,937.000	175,181		
J2501P-10-4	ITOCHU CORP JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	116,800.000	1,514,500		
G4984A-11-0	ITV PLC ORD GBP0.10	D	09/24/2014	Various	308,672.000	1,071,498		
X40338-10-9	JERONIMO MARTINS EUR1	D	11/11/2014	GOLDMAN, SACHS & CO.	4,429.000	45,805		
478160-10-4	JOHNSON & JOHNSON		12/18/2014	Various	58,599.000	6,275,273		
478366-10-7	JOHNSON CONTROLS INC		09/22/2014	GOLDMAN, SACHS & CO.	28,841.000	1,327,990		
46625H-10-0	JP MORGAN CHASE & CO		11/11/2014	Various	142,729.000	8,732,735		
J30642-16-9	KAO CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	39,600.000	1,522,007		
B5337G-16-2	KBC GROUP NV	D	07/10/2014	Various	22,589.000	1,349,911		
J31843-10-5	KDDI CORP JPY5000	D	09/24/2014	CITIGROUP GLOBAL MARKETS	28,800.000	1,746,340		
487836-10-8	KELLOGG CO.		05/30/2014	Various	24,397.000	1,601,653		
Y4722Z-12-0	KEPPEL CORP	D	09/26/2014	UNION BANK OF SWITZERLAND	151,000.000	1,248,330		
F5433L-10-3	KERING SA	D	09/24/2014	Various	5,854.000	1,208,014		
G52416-10-7	KERRY A	D	09/24/2014	Various	14,476.000	1,017,772		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		09/22/2014	Various	6,113.000	816,004		
493267-10-8	KEYCORP NEW COM		12/04/2014	Various	385,023.000	5,126,674		
J32491-10-2	KEYENCE CORP JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	3,000.000	1,283,469		
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/26/2014	Various	11,078.500	362,210		

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494368-10-3	KIMBERLY-CLARK CORP		05/30/2014	Various	38,882.000	4,298,829		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	09/24/2014	Various	201,860.000	1,039,874		
482480-10-0	KLA TENCOR CORP		09/22/2014	GOLDMAN, SACHS & CO.	20,642.000	1,660,071		
49926D-10-9	KNOWLES CORP		03/03/2014	Various	7,287.000	198,998		
500255-10-4	KOHLS CORP		12/04/2014	Various	124,122.000	6,997,529		
J35759-12-5	KOMATSU LTD NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	62,200.000	1,435,011		
X4551T-10-5	KONE B	D	09/24/2014	Various	25,509.000	1,053,381		
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	11/11/2014	Various	232,327.230	4,365,100		
50076Q-10-6	KRAFT FOODS GROUP INC		09/22/2014	GOLDMAN, SACHS & CO.	34,507.000	1,958,800		
501044-10-1	KROGER CO		09/22/2014	Various	60,364.000	3,143,749		
J36662-13-8	KUBOTA CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	79,000.000	1,192,086		
J37479-11-0	KYOCERA CORP JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	31,600.000	1,477,437		
501797-10-4	L BRANDS INC		09/22/2014	GOLDMAN, SACHS & CO.	16,430.000	1,093,209		
F54432-11-1	LAFARGE (FRANCE)	D	11/26/2014	Various	13,939.000	1,005,172		
F01764-10-3	L'AIR LIQUIDE S.A.	D	09/22/2014	GOLDMAN, SACHS & CO.	16,779.000	2,125,980		
G5375M-11-8	LAND SECURITIES GROUP	D	09/22/2014	GOLDMAN, SACHS & CO.	95,754.000	1,678,442		
51509F-10-5	LANDS END INC		04/07/2014	DISTRIBUTION	240.640	6,792		
517834-10-7	LAS VEGAS SANDS CORP		09/22/2014	GOLDMAN, SACHS & CO.	19,993.000	1,220,655		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	09/24/2014	Various	364,736.000	1,418,537		
524901-10-5	LEGG MASON INC COM		12/04/2014	Various	117,167.000	5,914,269		
F56196-18-5	LEGRAND	D	09/01/2014	Various	4,831.000	267,770		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	09/22/2014	Various	48,261.000	1,932,126		
53219L-10-9	LIFEPOINT HOSPITALS INC		08/26/2014	Various	23,502.000	1,555,284		
534187-10-9	LINCOLN NA TL CORP IN COM		12/04/2014	Various	136,915.000	6,884,779		
D50348-10-7	LINDE AG	D	09/24/2014	Various	10,490.000	2,086,565		
Y5281M-11-1	LINK REIT	D	09/23/2014	CITIGROUP GLOBAL MARKETS	234,000.000	1,352,013		
53578A-10-8	LINKEDIN CORP		09/22/2014	Various	5,348.000	1,113,463		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	09/24/2014	Various	1,519,160.000	1,953,110		
539481-10-1	LOBLAW COS LTD COM	C	09/24/2014	Various	18,256.000	947,527		
539830-10-9	LOCKHEED MARTIN CORP		12/04/2014	Various	22,273.000	3,795,871		
F58149-13-3	L'OREAL CMN STK	D	09/24/2014	Various	8,613.000	1,390,470		
548661-10-7	LOWES COS INC USD0.50		12/04/2014	Various	100,706.000	5,148,875		
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	09/22/2014	GOLDMAN, SACHS & CO.	12,010.000	2,042,450		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/17/2014	Various	57,600.000	4,785,039		
55261F-10-4	M & T BANK CORP		11/11/2014	Various	13,454.000	1,707,687		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	20,013.000	1,022,480		
55616P-10-4	MACYS INC		12/04/2014	Various	358,400.000	21,123,121		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	09/24/2014	Various	13,776.000	1,430,906		
G5785G-10-7	MALLINCKRODT PLC		08/26/2014	Various	63,451.000	4,793,174		
56501R-10-6	MANULIFE FINANCIAL CORP	C	09/24/2014	Various	79,548.000	1,570,551		
565849-10-6	MARATHON OIL CORP		09/22/2014	GOLDMAN, SACHS & CO.	35,103.000	1,362,028		
56585A-10-2	MARATHON PETROLEUM CORP		04/15/2014	Various	30,939.000	2,566,130		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	09/24/2014	Various	154,426.000	1,093,893		
570759-10-0	MARKWEST ENERGY PARTNERS LP		10/16/2014	Various	51,309.000	3,699,618		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/04/2014	Various	85,995.000	5,153,192		
J39788-13-8	MARUBENI	D	09/24/2014	CITIGROUP GLOBAL MARKETS	233,700.000	1,718,635		
57636Q-10-4	MASTERCARD INC CLASS A		09/22/2014	GOLDMAN, SACHS & CO.	21,347.000	1,638,971		
J41551-10-2	MAZDA MOTOR CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	49,400.000	1,218,293		
579780-20-6	MCCORMICK & CO.		09/22/2014	Various	21,855.000	1,474,303		
580135-10-1	MCDONALDS CORP		12/17/2014	Various	57,203.000	5,279,335		
580645-10-9	MCGRAW HILL FINANCIAL INC		09/22/2014	GOLDMAN, SACHS & CO.	15,957.000	1,366,805		
58155Q-10-3	MCKESSON CORP		08/26/2014	Various	10,855.000	2,063,700		
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/22/2014	GOLDMAN, SACHS & CO.	13,252.000	1,285,443		
58409L-10-8	MEDEQUITIES RLTY TR INC		07/28/2014	FBR CAPITAL MARKETS LT INC	670,000.000	10,050,000		
T6688Q-10-7	MEDIASET	D	11/11/2014	GOLDMAN, SACHS & CO.	30,889.000	104,509		
585055-10-6	MEDTRONIC INC.		12/04/2014	CITIGROUP GLOBAL MARKETS	20,893.000	1,237,349		
58933Y-10-5	MERCK & CO. INC.		12/04/2014	Various	94,483.000	5,264,877		
59151K-10-8	METHANEX CORP	A	04/15/2014	GOLDMAN, SACHS & CO.	31,813.000	1,942,824		
59156R-10-8	METLIFE INC COM		09/22/2014	GOLDMAN, SACHS & CO.	60,574.000	3,357,723		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/30/2014	Various	15,193.000	1,150,200		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	11/26/2014	Various	14,581.000	1,424,798		
595112-10-3	MICRON TECHNOLOGY INC COM		09/22/2014	GOLDMAN, SACHS & CO.	48,404.000	1,503,907		
594918-10-4	MICROSOFT CORP		12/01/2014	Various	274,195.000	12,958,131		
J43830-11-6	MITSUBISHI CORPORATION	D	09/24/2014	CITIGROUP GLOBAL MARKETS	105,600.000	2,254,024		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	119,000.000	1,547,065		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J43916-11-3	MITSUBISHI ESTATE CO	D	09/24/2014	CITIGROUP GLOBAL MARKETS	72,000.000	1,577,862		
J44002-12-9	MITSUBISHI HEAVY INDS	D	09/24/2014	CITIGROUP GLOBAL MARKETS	221,000.000	1,437,703		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	616,700.000	3,570,561		
J44690-13-9	MITSUI & CO NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	100,100.000	1,642,341		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	54,000.000	1,654,851		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	1,271,500.000	2,337,424		
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/22/2014	GOLDMAN, SACHS & CO.	15,196.000	1,159,610		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/18/2014	MORGAN STANLEY	104,500.000	3,814,191		
61166W-10-1	MONSANTO CO		05/30/2014	Various	6,549.000	797,858		
611740-10-1	MONSTER BEVERAGE CORPORATION		09/22/2014	GOLDMAN, SACHS & CO.	11,167.000	1,023,092		
615369-10-5	MOODYS CORP		09/22/2014	GOLDMAN, SACHS & CO.	12,375.000	1,167,788		
617446-44-8	MORGAN STANLEY		09/22/2014	Various	59,801.000	2,122,445		
61945C-10-3	MOSAIC COMPANY		09/22/2014	Various	57,324.000	2,687,744		
620076-30-7	MOTOROLA SOLUTIONS INC		05/30/2014	Various	18,776.000	1,265,606		
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	09/24/2014	Various	7,550.000	1,521,156		
J46840-10-4	MURATA MANUFACTURING CO LTD	D	09/24/2014	CITIGROUP GLOBAL MARKETS	14,100.000	1,518,975		
628530-10-7	MYLAN INC		09/22/2014	Various	69,204.000	3,361,353		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		12/12/2014	Various	186,533.000	3,620,969		
637071-10-1	NATIONAL OILWELL VARCO INC		09/22/2014	Various	23,375.000	1,846,553		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	09/23/2014	CITIGROUP GLOBAL MARKETS	84,808.000	2,477,446		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	09/24/2014	Various	35,993.000	1,693,651		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	09/22/2014	GOLDMAN, SACHS & CO.	138,960.000	2,021,703		
H57312-64-9	NESTLE SA PAR CHF1	D	11/11/2014	Various	133,634.000	9,964,302		
64110L-10-6	NETFLIX INC		09/22/2014	GOLDMAN, SACHS & CO.	2,673.000	1,199,627		
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		02/14/2014	DISTRIBUTION	158.830	669		
65080T-10-2	NEWBRIDGE BANCORP		12/22/2014	Various	485,734.000	4,002,301		
651639-10-6	NEWMONT MINING CORP		09/30/2014	Various	420,000.000	9,921,162		
G6500M-10-6	NEXT ORD GBP0.10	D	09/24/2014	Various	15,206.000	1,718,443		
65339F-10-1	NEXTERA ENERGY INC		12/04/2014	Various	19,275.000	1,864,962		
J52968-10-4	NIDEC CORPORATION JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	16,800.000	1,087,270		
654106-10-3	NIKE INC CL B		09/22/2014	Various	29,884.000	2,409,182		
654111-10-3	NIKON CORP	D	12/30/2014	DEUTSCHE BANK AG	9,200.000	125,113		
J51699-10-6	NINTENDO CO LTD COM STK	D	11/11/2014	GOLDMAN, SACHS & CO.	5,500.000	584,949		
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	528,000.000	1,438,884		
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	09/24/2014	CITIGROUP GLOBAL MARKETS	25,200.000	1,548,435		
J57160-12-9	NISSAN MOTOR CO CMN STK	D	09/24/2014	CITIGROUP GLOBAL MARKETS	141,300.000	1,390,501		
655044-10-5	NOBLE ENER GY INC COM		09/22/2014	GOLDMAN, SACHS & CO.	20,619.000	1,452,178		
654902-20-4	NOKIA CORPORATION ADR	F	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	93,972.000	764,077		
X61873-13-3	NOKIA OYJ EURO.06	D	09/24/2014	Various	168,125.000	1,458,782		
X5862L-10-3	NOKIAN RENKAAT	D	11/11/2014	GOLDMAN, SACHS & CO.	1,593.000	43,737		
J59009-15-9	NOMURA HOLDINGS INC	D	09/24/2014	CITIGROUP GLOBAL MARKETS	261,800.000	1,637,205		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	07/31/2014	Various	156,176.000	2,132,271		
655664-10-0	NORDSTROM INC		12/04/2014	Various	62,240.000	3,988,505		
655844-10-8	NORFOLK SOUTHERN CORP		04/15/2014	Various	21,643.000	2,039,407		
664397-10-6	NORTHEAST UTILITIES		12/04/2014	Various	55,405.000	2,559,477		
665859-10-4	NORTHERN TRUST CORP		09/22/2014	Various	43,510.000	3,024,131		
666807-10-2	NORTHROP GRUMMAN CORP		12/04/2014	CITIGROUP GLOBAL MARKETS	18,534.000	2,206,691		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	09/29/2014	Various	85,123.000	7,460,630		
K72807-13-2	NOVO-NORDISK B ORD	D	09/24/2014	Various	86,713.000	4,185,458		
J59399-10-5	NTT DOCOMO, INC	D	09/24/2014	CITIGROUP GLOBAL MARKETS	106,100.000	1,843,330		
670346-10-5	NUCOR CORP.		04/15/2014	Various	18,322.000	940,252		
67066G-10-4	NVIDIA CORP		12/04/2014	Various	321,968.000	6,219,260		
Y64248-20-9	OCBC BANK	D	09/26/2014	UNION BANK OF SWITZERLAND	144,000.000	1,099,943		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2014	Various	5,697.000	550,497		
G67395-11-4	OLD MUTUAL PLC	D	11/26/2014	Various	593,100.000	1,871,687		
681919-10-6	OMNICOM GROUP		12/04/2014	GOLDMAN, SACHS & CO.	42,648.000	2,936,424		
68235P-10-8	ONE GAS INC		02/03/2014	DISTRIBUTION	1,375.000	26,504		
68389X-10-5	ORACLE CORP COM		12/04/2014	Various	201,994.000	7,904,362		
67103H-10-7	OREILLY AUTOMOTIVE INC		09/22/2014	CITIGROUP GLOBAL MARKETS	10,834.000	1,642,160		
Q71610-10-1	ORIGIN ENERGY LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	88,592.000	1,192,471		
J61933-12-3	ORIX CORP COMMON STOCK	D	09/24/2014	CITIGROUP GLOBAL MARKETS	99,900.000	1,407,247		
R67787-10-2	ORKLA ASA	D	09/24/2014	Various	104,819.000	970,566		
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	09/24/2014	CITIGROUP GLOBAL MARKETS	34,800.000	1,205,060		
69007J-10-6	OUTFRONT MEDIA INC		12/31/2014	Various	38,095.330	1,115,742		
693718-10-8	PACCAR INC		09/30/2014	Various	35,343.000	2,274,329		

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696429-30-7	PALL CORP		04/15/2014	Various	28,267.000	2,393,050		
J41121-10-4	PANASONIC CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	122,300.000	1,465,384		
69840W-10-8	PANERA BREAD COMPANY		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	729.000	123,232		
701094-10-4	PARKER HAN NIFIN CORP COM		09/30/2014	Various	20,131.000	2,447,433		
70469L-10-0	PEAK RESORTS INC		11/20/2014	FBR CAPITAL MARKETS LT INC	516,666.000	4,649,994		
G69651-10-0	PEARSON	D	09/24/2014	Various	59,666.000	1,191,452		
706327-10-3	PEMBINA PIPELINE CORP	C	09/24/2014	Various	32,938.000	1,448,023		
G7S00T-10-4	PENTAIR PLC	E	09/30/2014	Various	20,800.000	1,521,944		
713448-10-8	PEPSICO INC.		12/04/2014	Various	15,429.000	1,285,763		
714046-10-9	PERKINELMER INC		08/26/2014	Various	28,445.000	1,332,100		
717081-10-3	PFIZER INC		12/04/2014	Various	469,207.000	13,981,618		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	09/24/2014	Various	52,090.000	1,572,960		
718546-10-4	PHILLIPS 66		12/04/2014	Various	126,604.000	9,655,870		
723787-10-7	PIONEER NA T RES CO COM		10/16/2014	Various	32,982.000	6,089,320		
726503-10-5	PLAINS ALL AMER PIPELINE LP		10/17/2014	Various	53,271.000	2,786,636		
693475-10-5	PNC FINL SVCS GROUP INC		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	4,048.000	358,269		
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	09/23/2014	Various	41,965.000	1,467,752		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	100,000.000	888,942		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	09/24/2014	Various	49,130.000	1,410,271		
73927C-10-0	POWER FINANCIAL CORP	C	09/24/2014	Various	25,818.000	826,054		
693506-10-7	PPG INDUSTRIES INC		09/22/2014	GOLDMAN, SACHS & CO.	8,823.000	1,787,343		
69351T-10-6	PPL CORP		12/04/2014	Various	65,399.000	2,175,365		
74005P-10-4	PRAXAIR INC.		11/11/2014	Various	2,182.000	277,690		
741503-40-3	PRICELINE.COM		09/22/2014	GOLDMAN, SACHS & CO.	2,205.000	2,578,200		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/22/2014	GOLDMAN, SACHS & CO.	49,926.000	2,698,444		
742718-10-9	PROCTER & GAMBLE CO		12/04/2014	Various	17,435.000	1,434,409		
74340W-10-3	PROLOGIS INC		09/22/2014	GOLDMAN, SACHS & CO.	41,033.000	1,577,879		
G72899-10-0	PRUDENTIAL CORP	D	09/22/2014	GOLDMAN, SACHS & CO.	99,666.000	2,302,804		
744320-10-2	PRUDENTIAL FINL INC		09/22/2014	GOLDMAN, SACHS & CO.	17,514.000	1,614,334		
74460D-10-9	PUBLIC STORAGE		05/30/2014	Various	1,310.000	225,797		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/22/2014	GOLDMAN, SACHS & CO.	37,593.000	1,424,722		
F7607Z-16-5	PUBLICIS GROUPE	D	09/24/2014	Various	17,003.000	1,202,902		
Q78063-11-4	QBE INS GROUP NPV	D	09/23/2014	CITIGROUP GLOBAL MARKETS	77,940.000	820,261		
N72482-10-7	QIAGEN N V	E	08/26/2014	Various	53,678.000	1,256,038		
747277-10-1	QLOGIC COR P COM		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	55,078.000	644,679		
747525-10-3	QUALCOMM INC		12/04/2014	Various	118,878.000	9,566,083		
74834L-10-0	QUEST DIAGNOSTICS INC		12/10/2014	Various	40,272.000	2,259,806		
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/22/2014	Various	29,922.000	1,653,253		
75508B-10-4	RAYONIER ADVANCED MATERIALS		09/30/2014	Various	10,472.650	352,726		
755111-50-7	RAYTHEON COMPANY		04/15/2014	JPMORGAN CHASE & CO.	21,498.000	2,081,602		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	12/09/2014	Various	31,605.000	2,738,724		
G74570-12-1	REED ELSEVIER (GB)	D	09/24/2014	Various	100,266.000	1,641,413		
N73430-11-3	REED ELSEVIER (NL)	D	09/24/2014	Various	60,531.000	1,396,191		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/22/2014	GOLDMAN, SACHS & CO.	3,437.000	1,227,975		
7591EP-10-0	REGIONS FINANCIAL CORP		09/22/2014	Various	159,642.000	1,657,641		
F77098-10-5	RENAULT SA COMMON STOCK	D	11/26/2014	Various	9,642.000	869,750		
E8471S-13-0	REPSOL YPF SA EUR1	D	09/22/2014	GOLDMAN, SACHS & CO.	72,293.000	1,770,790		
760759-10-0	REPUBLIC S VCS INC COM		12/04/2014	Various	102,441.000	3,945,149		
762760-10-6	RICE ENERGY INC		10/16/2014	Various	96,748.000	2,183,097		
G75754-10-4	RIO TINTO CMN STK	D	09/24/2014	Various	54,103.000	2,897,847		
Q81437-10-7	RIO TINTO LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	26,579.000	1,396,633		
767754-10-4	RITE AID CORP.		08/26/2014	Various	328,125.000	2,368,462		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	11/11/2014	GOLDMAN, SACHS & CO.	33,867.000	10,136,101		
773903-10-9	ROCKWELL AUTOMATION INC		09/30/2014	Various	19,229.000	2,313,837		
774341-10-1	ROCKWELL COLLINS INC		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	1,263.000	107,643		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	09/24/2014	Various	30,050.000	1,175,365		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	09/24/2014	Various	93,726.000	1,537,659		
G76312-14-2	ROLLS ROYCE HOLDINGS PLC PREFERRED	D	10/23/2014	DISTRIBUTION	8,435,340.000	13,774		
776696-10-6	ROPER CORP.		04/15/2014	Various	31,094.000	4,095,116		
778296-10-3	ROSS STORES, INC.		09/22/2014	Various	22,702.000	1,697,882		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	09/24/2014	Various	144,677.000	850,707		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	09/24/2014	Various	50,802.000	3,745,863		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	11/11/2014	Various	156,137.000	6,004,979		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	06/23/2014	Various	110,318.000	4,168,852		
781220-10-8	RUCKUS WIRELESS INC		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	42,140.000	531,071		

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D6629K-10-9	RWE AG (NEU) CMN STK	D	09/24/2014	Various	24,342.000	982,492		
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	11/11/2014	Various	3,036.000	188,331		
F03381-13-8	SAFRAN	D	09/24/2014	Various	17,247.000	1,121,885		
79466L-30-2	SALESFORCE.COM INC		09/22/2014	GOLDMAN, SACHS & CO.	28,349.000	1,624,888		
X75653-10-9	SAMPO PLC	D	09/24/2014	Various	20,352.000	1,005,680		
80004C-10-1	SANDISK CORP		12/04/2014	Various	72,948.000	7,128,298		
G7800X-10-7	SANDS CHINA LTD		09/23/2014	CITIGROUP GLOBAL MARKETS	162,000.000	926,460		
F5548N-10-1	SANOFI S.A.	D	09/24/2014	Various	24,813.000	2,636,980		
Q82869-11-8	SANTOS	D	09/23/2014	CITIGROUP GLOBAL MARKETS	84,177.000	1,053,242		
D66992-10-4	SAP AG	D	09/22/2014	GOLDMAN, SACHS & CO.	37,752.000	2,807,933		
802912-10-5	SAPUTO GROUP INC	C	09/24/2014	Various	23,194.000	1,351,156		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	534,554.000	1,586,845		
806857-10-8	SCHLUMBERGER LTD		11/11/2014	Various	56,220.000	5,735,686		
S48341-08-5	SCHNEIDER ELECTRIC	D	11/26/2014	Various	31,461.000	2,694,153		
G7945E-10-5	SEADRILL LTD	D	11/26/2014	Various	48,771.000	1,237,940		
G7945M-10-7	SEAGATE TECHNOLOGY	E	12/04/2014	Various	88,207.000	5,093,005		
J69972-10-7	SECOM CO. LTD. ORD	D	09/24/2014	CITIGROUP GLOBAL MARKETS	29,900.000	1,798,890		
816851-10-9	SEMPRA ENERGY		09/22/2014	Various	6,257.000	655,070		
L8300G-13-5	SES	D	09/24/2014	Various	28,829.000	1,027,929		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	46,300.000	1,752,892		
H7485A-10-8	SGS	D	11/11/2014	GOLDMAN, SACHS & CO.	12.000	26,706		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	09/24/2014	Various	61,029.000	1,531,249		
J72208-10-1	SHIMAMURA CO LTD JPY50	D	11/11/2014	GOLDMAN, SACHS & CO.	8,700.000	738,884		
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	09/24/2014	CITIGROUP GLOBAL MARKETS	27,100.000	1,773,612		
G8124V-10-8	SHIRE PLC COM	D	09/22/2014	UNION BANK OF SWITZERLAND	26,467.000	2,261,782		
D69671-21-8	SIEMANS AG	D	09/22/2014	Various	30,848.000	3,799,538		
828806-10-9	SIMON PPTY GROUP INC		06/30/2014	DEUTSCHE BANK AG	14,595.000	2,428,852		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	09/26/2014	UNION BANK OF SWITZERLAND	366,000.000	1,087,448		
W25381-14-1	SKAND ENSKILDA A	D	09/24/2014	Various	84,412.000	1,107,262		
J75734-10-3	SMC CORP	D	09/24/2014	CITIGROUP GLOBAL MARKETS	5,100.000	1,380,409		
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	09/24/2014	Various	85,014.000	1,481,577		
832696-40-5	SMUCKER J M CO COM NEW		05/30/2014	Various	11,191.000	1,108,905		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	11/26/2014	Various	39,441.000	2,261,098		
F84941-12-3	SODEXO	D	09/24/2014	Various	13,280.000	1,333,428		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	09/24/2014	CITIGROUP GLOBAL MARKETS	41,600.000	3,023,404		
B82095-11-6	SOLVAY SA COMMON STOCK	D	09/24/2014	Various	10,112.000	1,581,520		
J76379-10-6	SONY CORP NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	66,400.000	1,147,426		
842587-10-7	SOUTHERN CO		11/11/2014	Various	8,088.000	384,827		
844741-10-8	SOUTHWEST AIRLINES CO		12/04/2014	Various	159,853.000	4,383,624		
847560-10-9	SPECTRA ENERGY CORP		12/04/2014	Various	62,423.000	2,407,937		
G8842P-10-2	SSE PLC	D	09/24/2014	Various	60,221.000	1,504,170		
790849-10-3	ST JUDE MEDICAL INC		09/22/2014	GOLDMAN, SACHS & CO.	18,074.000	1,118,569		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	09/24/2014	Various	107,630.000	2,148,864		
G84278-10-3	STANDARD LIFE	D	09/24/2014	Various	162,848.000	1,114,967		
854502-10-1	STANLEY BLACK & DECKER INC		04/15/2014	Various	51,656.000	4,144,760		
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/22/2014	GOLDMAN, SACHS & CO.	16,993.000	1,427,404		
85571W-10-9	STARWOOD WAYPOINT RESIDE		02/03/2014	DISTRIBUTION	260.000	4,239		
857477-10-3	STATE STREET CORPORATION		12/04/2014	Various	126,670.000	9,294,961		
R8413J-10-3	STATOIL ASA CMN STK	D	09/24/2014	Various	39,877.000	1,127,643		
863667-10-1	STRYKER CORP		12/04/2014	Various	61,795.000	5,159,242		
J77282-11-9	SUMITOMO CORP NPV	D	11/26/2014	Various	220,500.000	2,633,959		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	09/24/2014	CITIGROUP GLOBAL MARKETS	62,300.000	2,556,262		
J77841-11-2	SUMITOMO REALTY & JPY50	D	09/24/2014	CITIGROUP GLOBAL MARKETS	34,000.000	1,224,969		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	09/23/2014	CITIGROUP GLOBAL MARKETS	92,000.000	1,384,915		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	09/24/2014	Various	36,792.000	1,380,994		
867224-10-7	SUNCOR ENERGY INC	C	09/24/2014	Various	62,694.000	2,338,295		
Q8802S-10-3	SUNCORP GROUP LTD	D	09/23/2014	CITIGROUP GLOBAL MARKETS	100,017.000	1,255,213		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		12/18/2014	Various	62,127.000	2,581,203		
867914-10-3	SUNTRUST B KS INC COM		09/22/2014	Various	80,029.000	3,174,675		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	08/06/2014	Various	23,323.000	731,206		
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	09/24/2014	Various	25,720.000	1,203,007		
W94232-10-0	SWEDBANK AB	D	09/24/2014	Various	40,125.000	1,003,466		
W92277-11-5	SWEDISH MATCH	D	09/24/2014	Various	34,396.000	1,154,490		
H8431B-10-9	SWISS RE LTD	D	09/24/2014	Various	19,640.000	1,605,645		
H8398N-10-4	SWISSCOM	D	11/11/2014	Various	3,598.000	2,073,020		

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
871503-10-8	SYMANTEC CORP.		09/22/2014	Various	43,857.000	1,067,962		
H84140-11-2	SYNGENTA CHF8.3	D	09/24/2014	Various	5,784.000	1,917,079		
87161C-50-1	SYNOVUS FINANCIAL CORP		07/31/2014	Various	167,491.000	4,016,853		
871829-10-7	SYSCO CORP		12/04/2014	Various	51,428.000	1,935,150		
74144T-10-8	T. ROWE PRICE GROUP		09/22/2014	Various	39,438.000	3,134,149		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	09/24/2014	CITIGROUP GLOBAL MARKETS	44,500.000	2,009,600		
87612E-10-6	TARGET CORP		12/04/2014	Various	79,179.000	4,608,841		
H84989-10-4	TE CONNECTIVITY LTD	E	04/15/2014	Various	34,367.000	2,043,096		
F90676-10-1	TECHNIP NPV	D	11/11/2014	GOLDMAN, SACHS & CO.	8,515.000	638,840		
E9055J-10-8	TECNICAS REUNIDAS SA	D	11/11/2014	GOLDMAN, SACHS & CO.	4,717.000	226,802		
87936R-10-6	TELEFONICA BRASIL SA ADR	F	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	7,237.000	138,485		
879382-10-9	TELEFONICA DE ESPANA	D	12/08/2014	Various	204,050.000	3,213,572		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	11/11/2014	Various	115,645.000	573,790		
R21882-10-6	TELENOR	D	09/24/2014	Various	36,913.000	841,071		
W9588J-10-4	TELIASONERA AB SEK3.2	D	09/24/2014	Various	103,129.000	721,607		
Q8975N-10-5	TELSTRA CORP NPV	D	09/23/2014	CITIGROUP GLOBAL MARKETS	175,045.000	831,099		
88033G-40-7	TENET HEALTHCARE CORP		08/26/2014	GOLDMAN, SACHS & CO.	29,137.000	1,482,319		
G87621-10-1	TESCO	D	11/26/2014	Various	609,273.000	2,348,200		
88160R-10-1	TESLA MOTORS INC		09/22/2014	Various	3,965.000	997,856		
881609-10-1	TESORO CORP		04/15/2014	Various	61,205.000	2,895,463		
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	09/28/2014	Various	37,330.000	1,937,380		
882508-10-4	TEXAS INST RS INC COM		12/04/2014	Various	173,685.000	8,377,577		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	09/24/2014	CITIGROUP GLOBAL MARKETS	81,800.000	1,230,978		
H83949-14-1	THE SWATCH GROUP	D	09/24/2014	Various	3,319.000	1,670,063		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/22/2014	Various	28,071.000	3,404,966		
884903-10-5	THOMSON REUTERS CORP	U	09/24/2014	Various	29,056.000	1,062,547		
887228-10-4	TIME INC		06/09/2014	Various	13,505.880	238,999		
88732J-20-7	TIME WARNER CABLE INC		11/14/2014	Various	143,350.000	19,951,178		
887317-30-3	TIME WARNER INC		12/04/2014	Various	47,965.000	3,185,607		
872590-10-4	T-MOBILE US INC		08/27/2014	Various	271,463.000	8,277,730		
J86298-10-6	TOKIO MARINE HOLDINGS	D	09/24/2014	CITIGROUP GLOBAL MARKETS	48,800.000	1,518,959		
J86957-11-5	TOKYO ELECTRON	D	11/11/2014	GOLDMAN, SACHS & CO.	5,400.000	357,703		
J87000-10-5	TOKYO GAS CO LTD	D	09/24/2014	CITIGROUP GLOBAL MARKETS	252,000.000	1,429,474		
891160-50-9	TORONTO-DOMINION COM NPV	C	09/24/2014	Various	63,763.000	3,271,713		
J89752-11-7	TOSHIBA CORP NPV	D	09/24/2014	CITIGROUP GLOBAL MARKETS	279,000.000	1,280,436		
F92124-10-0	TOTAL SA EUR 2.5	D	09/29/2014	Various	89,952.000	6,393,028		
J92676-11-3	TOYOTA MOTOR	D	11/11/2014	Various	132,900.000	7,858,216		
89353D-10-7	TRANSCANANDA CORP	C	09/23/2014	Various	38,771.000	2,097,307		
SB5W3N-D5-3	TRANSOCEAN LTD	D	11/26/2014	Various	33,883.000	1,130,717		
Q9194A-10-6	TRANSURBAN GROUP	D	09/23/2014	CITIGROUP GLOBAL MARKETS	235,085.000	1,578,034		
89417E-10-9	TRAVELERS COS INC		12/04/2014	Various	44,413.000	3,968,950		
896047-50-3	TRIBUNE MEDIA CL A ORD		09/30/2014	Various	33,000.000	2,764,905		
89969Q-10-4	TUMI HOLDINGS INC		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	59,762.000	1,230,361		
900111-20-4	TURKCELL ILETISIM HIZMETLERI ADR R	F	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	7,543.000	106,506		
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		09/22/2014	GOLDMAN, SACHS & CO.	68,212.000	2,373,928		
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		09/22/2014	GOLDMAN, SACHS & CO.	4,343.000	146,839		
90184L-10-2	TWITTER INC		09/22/2014	GOLDMAN, SACHS & CO.	16,115.000	840,595		
G91442-10-6	TYCO INTERNATIONAL PLC	E	11/18/2014	EXCHANGE	48,113.000	1,938,778		
902494-10-3	TYSON FOODS INC CLASS A		04/15/2014	Various	45,561.000	1,923,966		
H42097-10-7	UBS GROUP AG	D	11/28/2014	EXCHANGE	182,114.000	3,110,828		
B93562-12-0	UCB	D	09/24/2014	Various	13,647.000	1,205,494		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	09/24/2014	Various	5,677.000	1,488,110		
T960AS-10-1	Unicredit	D	09/24/2014	Various	325,425.000	2,694,251		
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	09/22/2014	GOLDMAN, SACHS & CO.	68,843.000	2,777,727		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	09/22/2014	GOLDMAN, SACHS & CO.	61,099.000	2,596,187		
907818-10-8	UNION PACIFIC CORP		12/04/2014	Various	75,819.000	11,653,567		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/22/2014	GOLDMAN, SACHS & CO.	33,751.000	1,621,415		
V96194-12-7	UNITED OVERSEAS BANK	D	11/11/2014	Various	77,000.000	1,366,995		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/04/2014	Various	919.000	101,014		
913017-10-9	UNITED TECHNOLOGIES CORP		12/18/2014	Various	76,694.000	8,845,454		
91324P-10-2	UNITEDHEALTH GROUP INC		05/30/2014	Various	48,160.000	3,834,210		
91529Y-10-6	UNUM GROUP		09/22/2014	Various	46,180.000	1,641,000		
902973-30-4	US BANCORP		11/11/2014	BANK OF AMERICA/MERRILL LYNCH	18,027.000	792,776		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	09/23/2014	Various	14,964.000	1,740,127		
91913Y-10-0	VALERO ENERGY CORP		07/15/2014	Various	66,206.000	3,520,085		

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
92343V-10-4	VERIZON COMMUNICATIONS		12/31/2014	Various	129,759.000	6,056,699		
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	54,598.300	2,427,005		
92532F-10-0	VERTEX PHARMACEUTICALS		09/22/2014	Various	10,947.000	1,137,441		
918204-10-8	VF CORP		09/22/2014	GOLDMAN, SACHS & CO.	24,811.000	1,666,892		
92553P-20-1	VIACOM INC NEW CL B		12/04/2014	Various	71,730.000	5,668,667		
F5879X-10-8	VINCI	D	08/13/2014	Various	31,754.000	2,123,126		
F97982-10-6	VIVENDI EUR5.50	D	09/24/2014	Various	58,206.000	1,455,292		
G93882-19-2	VODAFONE GROUP PLC	D	09/22/2014	Various	1,036,873.000	3,421,775		
928856-30-1	VOLVO AB-B SHS NPV	D	09/24/2014	Various	91,719.000	1,043,085		
929042-10-9	VORNADO RLTY TR		09/22/2014	GOLDMAN, SACHS & CO.	16,204.000	1,648,742		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/31/2014	EXCHANGE	71,584.000	4,295,186		
931142-10-3	WAL-MART STORES		12/31/2014	Various	131,740.000	11,044,792		
94106L-10-9	WASTE MGMT INC DEL		12/04/2014	Various	73,189.000	3,038,401		
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	09/22/2014	GOLDMAN, SACHS & CO.	53,628.000	1,153,436		
949746-10-1	WELLS FARGO CO		12/04/2014	Various	260,352.000	13,478,266		
Q95870-10-3	WESFARMERS	D	09/23/2014	CITIGROUP GLOBAL MARKETS	44,061.000	1,663,051		
958102-10-5	WESTERN DIGITAL CORP.		09/22/2014	GOLDMAN, SACHS & CO.	12,649.000	1,242,298		
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	09/23/2014	CITIGROUP GLOBAL MARKETS	203,022.000	1,322,040		
Q97417-10-1	WESTPAC BANKING CORP	D	09/23/2014	CITIGROUP GLOBAL MARKETS	105,619.000	3,013,117		
962166-10-4	WEYERHAEUSER CO		09/22/2014	GOLDMAN, SACHS & CO.	34,426.000	1,108,383		
G9606P-19-7	WHITBREAD	D	09/24/2014	Various	21,880.000	1,517,892		
969457-10-0	WILLIAMS COS INC		09/22/2014	GOLDMAN, SACHS & CO.	31,182.000	1,749,394		
Y9586L-10-9	WILMAR INTERNATIONAL	D	09/26/2014	Various	384,000.000	938,493		
976657-10-6	WISCONSIN ENERGY		12/04/2014	Various	3,152.000	157,150		
G9736L-12-4	WOLSELEY PLC	D	09/24/2014	Various	33,191.000	1,807,921		
980228-10-0	WOODSIDE PETROLEUM	D	09/23/2014	CITIGROUP GLOBAL MARKETS	33,747.000	1,233,372		
Q98418-10-8	WOOL WORTHS LIMITED	D	09/23/2014	CITIGROUP GLOBAL MARKETS	54,534.000	1,674,153		
G97880-10-3	WPP PLC	D	09/24/2014	Various	79,676.000	1,668,565		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/04/2014	Various	75,382.000	6,033,940		
983134-10-7	WYNN RESOR TS LTD COM		09/22/2014	GOLDMAN, SACHS & CO.	5,932.000	1,081,674		
98389B-10-0	XCEL ENERGY INC		05/30/2014	Various	2,137.000	65,728		
984121-10-3	XEROX CORP COM		04/15/2014	CITIGROUP GLOBAL MARKETS	358,221.000	4,125,559		
984332-10-6	YAHOO INC COM		12/04/2014	Various	415,188.000	15,996,528		
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	11/11/2014	GOLDMAN, SACHS & CO.	53,000.000	185,833		
98956P-10-2	ZIMMER HOLDINGS INC		09/22/2014	GOLDMAN, SACHS & CO.	12,615.000	1,306,367		
98978V-10-3	ZOETIS INC		09/22/2014	GOLDMAN, SACHS & CO.	38,843.000	1,440,151		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	11/11/2014	Various	9,303.000	2,776,411		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,900,436,876	XXX	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10/20/2014	DISTRIBUTION	0.000	323,652		
29259#-10-5	ENCOMPASS HOME & AUTO INSURANCE CO		12/31/2014	DISTRIBUTION	0.000	3,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,323,652	XXX	
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	09/04/2014	DIRECT	196,607.140	3,932,143		
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	10/20/2014	Various	95,892.000	7,842,782		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/29/2014	Various	1,037,972.000	116,621,935		
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	26,172.000	1,094,999		
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	R	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	34,795.000	2,122,652		
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		09/29/2014	Various	1,438,240.000	71,082,383		
9299999. Subtotal - Common Stocks - Mutual Funds						202,696,892	XXX	
9799997. Total - Common Stocks - Part 3						2,106,457,420	XXX	
9799998. Total - Common Stocks - Part 5						1,599,755,137	XXX	
9799999. Total - Common Stocks						3,706,212,557	XXX	
9899999. Total - Preferred and Common Stocks						3,741,788,942	XXX	
9999999 - Totals						36,027,314,729	XXX	42,853,011

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
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		12/01/2014	SCHEDULED REDEMPTION		616	616	626	625		(8)		(8)		616				27	06/15/2028
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2014	SCHEDULED REDEMPTION		285,250	285,250	291,356	288,068		(2,818)		(2,818)		285,250				8,584	07/15/2018
36297F-06-2	GOVT NATL MTG ASSOC I #710677		12/01/2014	SCHEDULED REDEMPTION		136,903	136,903	145,608	146,341		(9,438)		(9,438)		136,903				2,646	07/15/2024
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		12/01/2014	SCHEDULED REDEMPTION		109,859	109,859	117,547	115,644		(5,784)		(5,784)		109,859				2,387	06/15/2019
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2014	SCHEDULED REDEMPTION		516,459	516,459	554,174	554,105		(37,646)		(37,646)		516,459				10,388	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2014	SCHEDULED REDEMPTION		26,581	26,581	28,263	28,387		(1,805)		(1,805)		26,581				470	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2014	SCHEDULED REDEMPTION		112,593	112,593	119,717	119,568		(6,975)		(6,975)		112,593				1,984	01/20/2026
49549C-AA-6	KING INTL LEASING LLC		10/15/2014	SCHEDULED REDEMPTION		387,016	387,016	387,016	387,016						387,016				8,676	10/15/2022
59511V-AA-7	MICRON SEMICONDUCTOR ASIA PTE LTD	E	04/29/2014	JPMORGAN CHASE & CO.		39,953,200	40,000,000	40,000,000	40,000,000						40,000,000		(46,800)	(46,800)	184,507	01/15/2019
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	11/06/2014	SCHEDULED REDEMPTION		1,579,781	1,579,781	1,579,781	1,579,781						1,579,781				46,011	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	10/10/2014	SCHEDULED REDEMPTION		843,187	843,187	843,187	843,187						843,187				24,359	04/10/2022
742651-DH-2	PRIVATE EXPORT FUNDING		10/15/2014	MATURED		5,000,000	5,000,000	4,995,550	4,999,259		741		741		5,000,000				152,500	10/15/2014
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2014	SCHEDULED REDEMPTION		390,931	390,931	390,931	390,931						390,931				8,701	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2014	SCHEDULED REDEMPTION		792,694	792,694	792,694	792,694						792,694				21,626	06/07/2022
912828-WV-8	TREASURY FLOATING RATE NOTE		12/02/2014	GOLDMAN, SACHS & CO.		25,001,345	25,000,000	25,011,524			(1,421)		(1,421)		25,010,103		(8,758)	(8,758)	8,184	07/31/2016
912828-A2-6	TREASURY NOTE		08/12/2014	Various		480,225	480,000	479,700	479,712		92		92		479,804		421	421	843	11/30/2015
912828-A3-4	TREASURY NOTE		01/16/2014	GOLDMAN, SACHS & CO.		59,812,250	61,100,000	60,226,461	60,232,547		6,150		6,150		60,238,697		(426,447)	(426,447)	94,705	11/30/2018
912828-A6-7	TREASURY NOTE		03/21/2014	Various		1,177,050	1,180,000	1,177,373	1,177,376		76		76		1,177,452		(402)	(402)	179	12/31/2015
912828-A7-5	TREASURY NOTE		04/22/2014	Various		99,781,250	100,000,000	99,214,844	99,215,261		10,863		10,863		99,226,125		555,125	555,125	111,878	12/31/2018
912828-D6-4	TREASURY NOTE		12/09/2014	Various		45,509,004	45,500,000	45,453,789			5,037		5,037		45,458,826		50,178	50,178	56,519	08/31/2016
912828-D7-2	TREASURY NOTE		11/05/2014	Various		4,984,961	5,000,000	4,936,719			1,307		1,307		4,938,026		46,935	46,935	18,785	08/31/2021
912828-F2-1	TREASURY NOTE		12/02/2014	Various		25,250,000	25,000,000	25,687,500			(12,070)		(12,070)		25,675,430		(425,430)	(425,430)	93,407	09/30/2021
912828-F9-6	TREASURY NOTE		12/09/2014	GOLDMAN, SACHS & CO.		2,503,223	2,500,000	2,496,484			38		38		2,496,522		6,700	6,700	5,801	10/31/2021
912828-G3-8	TREASURY NOTE		12/17/2014	MORGAN STANLEY		13,847,703	13,700,000	13,841,281							13,841,281		6,422	6,422	28,100	11/15/2024
912828-RE-2	TREASURY NOTE		02/11/2014	MORGAN STANLEY		2,009,922	2,000,000	1,987,813	1,988,494		275		275		1,988,770		21,152	21,152	13,674	08/31/2018
912828-WB-2	TREASURY NOTE		02/11/2014	GOLDMAN, SACHS & CO.		2,499,023	2,500,000	2,498,438	2,498,533		93		93		2,498,625		398	398	1,796	10/31/2015
912828-WC-0	TREASURY NOTE		02/06/2014	Various		48,599,609	50,000,000	48,906,250	48,919,695		9,982		9,982		48,929,676		(330,067)	(330,067)	209,081	10/31/2020
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2014	SCHEDULED REDEMPTION		619,691	619,691	619,691	619,691						619,691				18,898	02/26/2022
912828-RT-9	US TREASURY N/B		05/06/2014	BARCLAYS		13,400,859	13,500,000	13,362,945	13,402,058		6,664		6,664		13,408,722		(7,862)	(7,862)	80,573	11/30/2018
912828-RU-6	US TREASURY N/B		06/30/2014	GOLDMAN, SACHS & CO.		4,024,844	4,000,000	4,001,420	4,000,844		(142)		(142)		4,000,702		24,141	24,141	20,369	11/30/2016
912828-RV-4	US TREASURY N/B		02/11/2014	BNP CAPITAL MARKETS		1,501,289	1,500,000	1,499,297	1,499,662		41		41		1,499,703		1,586	1,586	608	12/15/2014
912828-VS-6	US TREASURY N/B		05/06/2014	Various		49,583,984	50,000,000	49,859,375	49,861,511		2,849		2,849		49,864,361		(280,376)	(280,376)	751,261	08/15/2023
0599999. Subtotal - Bonds - U.S. Governments						450,721,303	453,761,561	451,507,353	334,140,988		(33,899)		(33,899)		451,534,387		(813,083)	(813,083)	1,987,526	XXX
15238P-AC-0	CENTRAL AMERICAN BANK	F	09/24/2014	MATURED		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				752,500	09/24/2014
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2014	SCHEDULED REDEMPTION		333,333	333,333	367,570	356,841		(23,508)		(23,508)		333,333				26,667	01/15/2018
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	05/06/2014	MATURED		5,000,000	5,000,000	5,125,000	5,010,097		(10,097)		(10,097)		5,000,000				143,750	05/06/2014
65556G-AD-7	NORDDEUTSCHE LANDESBANK GIROZENTRA	F	07/25/2014	MORGAN STANLEY		15,012,300	15,000,000	14,994,300	14,994,460		603		603		14,995,063		17,237	17,237	220,833	02/05/2019
105756-BM-1	REPUBLIC OF BRAZIL	F	05/05/2014	Various		14,481,250	13,000,000	15,478,500	14,624,278		(146,023)		(146,023)		14,478,255		2,995	2,995	573,833	01/17/2017
50064F-AH-7	REPUBLIC OF KOREA	F	04/16/2014	MATURED		5,000,000	5,000,000	5,124,400	5,008,310		(8,310)		(8,310)		5,000,000				143,750	04/16/2014
731011-AN-2	REPUBLIC OF POLAND	F	01/15/2014	MATURED		5,000,000	5,000,000	5,342,500	5,003,311		(3,311)		(3,311)		5,000,000				131,250	01/15/2014
836205-AJ-3	REPUBLIC OF SOUTH AFRICA	F	06/02/2014	MATURED		9,500,000	9,500,000	9,856,250	9,533,754		(33,754)		(33,754)		9,500,000				308,750	06/02/2014
78307A-DA-8	RUSSIA FOREIGN BOND	F	09/08/2014	Various		11,716,250	11,500,000	11,805,000	11,653,988		(48,332)		(48,332)		11,605,656		110,594	110,594	226,563	04/29/2015
78307A-DD-2	RUSSIAN FEDERATION	F	04/03/2014	BANK OF AMERICA/MERRILL LYNCH		9,180,000	9,000,000	9,135,000	9,091,533		(7,226)		(7,226)		9,084,307		95,693	95,693	149,500	04/04/2017
1099999. Subtotal - Bonds - All Other Governments						89,223,133	87,333,333	91,228,520	89,276,573		(279,958)		(279,958)		88,996,614		226,519	226,519	2,677,396	XXX
13063B-3X-8	CALIFORNIA ST		09/17/2014	Various		16,473,688	15,000,000	14,884,500	14,885,117		902		902		14,886,020		1,587,669	1,587,669	572,339	04/01/2043
13063C-FT-2	CALIFORNIA ST FOR PREVIOUS ISS		04/04/2014	Various		7,999,625	7,500,000	7,564,500	7,563,709		(1,346)		(1,346)		7,562,364		437,261	437,261	157,639	11/01/2043
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT		09/01/2014	CALLED @ 100.00000000		375,000	375,000	321,494	355,520		4,663		4,663		360,182		14,818	14,818	17,813	09/01/2018
20772J-UE-0	CONNECTICUT ST		10/09/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		817,584	685,000	813,609			(7,358)		(7,358)		806,251		11,333	11,333	12,394	06/15/2020
20772J-GX-4	CONNECTICUT ST G O - REF - 2012 SER C		06/30/2014	Various		11,237,220	10,000,000	11,877,500	11,405,403		(199,945)		(199,945)		11,205,458		31,763	31,763	287,639	06/01/2017
373384-VM-5	GA ST-E2-REF		06/10/2014	Various		37,088,404	35,205,000	40,116,802	37,212,037		(512,044)		(512,044)		36,699,993		388,410	388,410	1,205,875	09/01/2015
574193-GN-2	MARYLAND ST-REF 2ND SER		06/10/2014	Various		40,785,864	35,000,000	42,880,400	41,620,318		(393,046)		(393,046)		41,227,272		(441,408)	(441,408)	1,300,150	08/01/2020
57582P-Q2-9	MASSACHUSETTS ST REF-SER B		06/19/2014	JEFFERIES & COMPANY, INC.		16,215,920	14,000,000	16,621,920	16,372,227		(242,743)		(242,743)		16,129,484		86,436	86,436	628,056	08/01/2018
594612-AD-5	MICHIGAN ST GO - REF- ENVIRONMENTAL PROG		11/05/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,177,180	2,000,000	2,334,900	2,242,626		(73,009)		(73,009)		2,169,617		7,563	7,563	102,500	11/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
604129-ZB-5	MINNESOTA ST GO - 2011 SER A		09/23/2014	PRE-REFUNDING		2,257,467	2,000,000	2,332,600	2,303,843		(44,998)		(44,998)		2,258,845		(1,378)	(1,378)	97,778	10/01/2018
606301-KT-5	MISSOURI ST GO - REF-WTR POLLUTN CTL-201		11/05/2014	GOLDMAN, SACHS & CO.		4,450,013	3,935,000	4,794,994	4,595,858		(143,391)		(143,391)		4,452,466		(2,453)	(2,453)	185,273	12/01/2017
606301-MB-2	MISSOURI ST GO REF - ST WTR POLL CTRL -2		06/10/2014	JPMORGAN CHASE & CO.		16,441,920	14,850,000	17,203,280	16,619,450		(209,660)		(209,660)		16,409,790		32,131	32,131	415,800	10/01/2017
70914P-UN-0	PENNSYLVANIA ST		06/19/2014	CITIGROUP GLOBAL MARKETS		11,609,000	10,000,000	11,748,600	11,697,082		(165,487)		(165,487)		11,531,595		77,405	77,405	315,278	10/15/2018
917542-TD-4	UTAH ST GO - REF - 2012 SER A		11/05/2014	WELLS FARGO		31,418,545	28,145,000	33,899,245	32,406,424		(1,036,722)		(1,036,722)		31,369,702		48,843	48,843	1,911,515	07/01/2017
93974A-3X-0	WASHINGTON ST G O MOTOR VEH TAX 2005 SER		07/01/2014	CALLED @ 100.00000000		16,745,000	16,745,000	18,081,753	16,972,652		(227,652)		(227,652)		16,745,000				837,250	07/01/2021
93974C-C3-2	WASHINGTON ST REF SER R-2012A		06/10/2014	GOLDMAN, SACHS & CO.		11,565,100	10,000,000	12,239,800	11,775,093		(174,128)		(174,128)		11,600,965		(35,865)	(35,865)	475,000	07/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						227,657,530	205,440,000	237,715,896	228,027,357		(3,425,964)		(3,425,964)		225,415,002		2,242,528	2,242,528	8,522,296	XXX
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A		07/01/2014	MATURED		3,360,000	3,360,000	3,619,325	3,387,251		(27,251)		(27,251)		3,360,000				168,000	07/01/2014
05914F-JZ-4	BALTIMORE CNTY MD G O 2010 A		11/05/2014	GOLDMAN, SACHS & CO.		6,766,440	6,000,000	7,279,560	6,966,679		(214,083)		(214,083)		6,752,595		13,845	13,845	307,500	11/01/2017
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04		11/15/2014	CALLED @ 100.00000000		970,000	970,000	1,033,991	976,565		(6,565)		(6,565)		970,000				48,500	11/15/2017
087401-JQ-9	BETHLEHEM PA AUTH WTR REV		11/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		617,929	525,000	605,976			(785)		(785)		605,191		12,738	12,738	1,372	11/15/2019
097552-SW-4	BOLINGBROOK ILL		12/23/2014	Various		1,109,875	1,125,000	1,096,875							1,096,875		13,000	13,000		01/01/2038
108151-L6-6	BRIDGEPORT CT G O 2006 B		01/10/2014	Various		724,683	675,000	668,999	671,431		12		12		671,442		53,240	53,240	3,463	12/01/2021
132033-GJ-4	CAMBRIA CNTY PA		09/18/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,984	100,000	115,127			(216)		(216)		114,911		2,073	2,073	542	08/01/2021
13281K-MZ-8	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A		09/01/2014	MATURED		3,935,000	3,935,000	4,359,643	3,965,800		(30,800)		(30,800)		3,935,000				196,750	09/01/2014
157432-JC-0	CHAFFEY CMNTY COLLEGE DIST CAL		12/18/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		211,220	175,000	206,309			(376)		(376)		205,933		5,287	5,287	1,163	06/01/2029
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04		05/01/2014	CALLED @ 100.00000000		300,000	300,000	328,935	301,185		(1,185)		(1,185)		300,000				7,875	05/01/2015
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04		05/01/2014	CALLED @ 100.00000000		425,000	425,000	462,069	426,526		(1,526)		(1,526)		425,000				11,156	05/01/2016
169196-GS-5	CHILLICOTHE OH CITY SCH DIST G O 04		12/01/2014	CALLED @ 100.00000000		1,190,000	1,190,000	1,229,925	1,194,322		(4,322)		(4,322)		1,190,000				59,500	12/01/2018
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		05/06/2014	Various		2,117,256	2,380,000	1,057,962	1,746,055		25,732		25,732		1,771,787		345,469	345,469		06/15/2020
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF		05/01/2014	CALLED @ 100.00000000		210,000	210,000	220,496	210,432		(432)		(432)		210,000				4,988	05/01/2015
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		265,000	265,000	282,453	265,886		(886)		(886)		265,000				6,625	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		255,000	255,000	269,255	255,728		(728)		(728)		255,000				6,375	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		06/01/2014	CALLED @ 100.00000000		1,220,000	1,220,000	1,279,158	1,223,031		(3,031)		(3,031)		1,220,000				30,500	12/01/2016
217489-YK-3	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2014	MATURED		140,000	140,000	88,086	135,153		4,847		4,847		140,000					08/15/2014
224561-7L-8	CRANSTON RI G O 2004		02/15/2014	MATURED		260,000	260,000	284,553	260,381		(381)		(381)		260,000				6,500	02/15/2014
235219-HL-9	DALLAS TX GO - REF 2012		11/05/2014	BARCLAYS		10,972,561	9,965,000	11,489,429	11,289,265		(361,263)		(361,263)		10,928,002		44,559	44,559	615,892	02/15/2017
272875-X3-4	EAST HAVEN CONN		09/29/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		293,710	250,000	292,270			(823)		(823)		291,447		2,263	2,263	1,250	08/15/2019
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04		06/01/2014	CALLED @ 100.00000000		390,000	390,000	416,469	391,785		(1,785)		(1,785)		390,000				9,750	12/01/2016
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		11/04/2014	CALLED @ 100.00000000		2,095,000	2,095,000	2,285,314	2,113,044		(18,044)		(18,044)		2,095,000				117,211	10/01/2015
303820-6J-8	FAIRFAX CNTY VA GO - 2012 SER A		06/12/2014	GOLDMAN, SACHS & CO.		12,208,398	10,885,000	13,211,451	12,359,902		(207,036)		(207,036)		12,152,866		55,532	55,532	387,022	04/01/2017
39168A-DF-7	GREATER CLARK CNTY SCH BDLG CO		12/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		320,434	300,000	311,535			(189)		(189)		311,346		9,088	9,088	2,289	01/15/2031
403755-L7-4	GWINNETT CNTY GA SCH DIST - SALES TAX -2		04/17/2014	MORGAN STANLEY		5,272,950	5,000,000	5,590,650	5,288,243		(48,241)		(48,241)		5,240,002		32,948	32,948	108,889	10/01/2015
406792-Y7-0	HAMDEN CONN		12/03/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		408,530	350,000	404,054			(1,833)		(1,833)		402,221		6,309	6,309	3,076	08/15/2019
40785E-LN-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		07/15/2014	CALLED @ 100.00000000		1,000,000	1,000,000	1,062,880	1,004,054		(4,054)		(4,054)		1,000,000				50,000	07/15/2015
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		07/15/2014	CALLED @ 100.00000000		1,220,000	1,220,000	1,287,442	1,224,365		(4,365)		(4,365)		1,220,000				61,000	07/15/2016
40785E-LQ-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		07/15/2014	CALLED @ 100.00000000		1,450,000	1,450,000	1,519,238	1,454,499		(4,499)		(4,499)		1,450,000				72,500	07/15/2017
40785E-LR-5	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		07/15/2014	CALLED @ 100.00000000		1,135,000	1,135,000	1,180,718	1,137,982		(2,982)		(2,982)		1,135,000				56,750	07/15/2018
40785E-LT-1	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B		07/15/2014	CALLED @ 100.00000000		915,000	915,000	938,360	916,536		(1,536)		(1,536)		915,000				45,750	07/15/2020
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		05/01/2014	CALLED @ 100.00000000		410,000	410,000	420,579	410,450		(450)		(450)		410,000				9,225	05/01/2018
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2014	MATURED		4,135,000	4,135,000	2,882,757	4,135,000						4,135,000					01/01/2014
468430-6A-6	JACKSON MS G O 2005 REF		10/01/2014	MATURED		350,000	350,000	378,599	352,794		(2,794)		(2,794)		350,000				17,500	10/01/2014
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		515,000	515,000	541,971	516,365		(1,365)		(1,365)		515,000				12,875	12/01/2016
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		1,190,000	1,190,000	1,244,443	1,192,764		(2,764)		(2,764)		1,190,000				29,750	12/01/2017
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04		06/01/2014	CALLED @ 100.00000000		165,000	165,000	169,985	165,255		(255)		(255)		165,000				4,125	12/01/2020
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A		02/01/2014	MATURED		2,370,000	2,370,000	2,600,678	2,372,386		(2,386)		(2,386)		2,370,000				59,250	02/01/2014
517138-WN-9	LARIMER CNTY COLO SCH DIST NO		08/22/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		596,550	500,000	588,250							588,250		8,300	8,300		12/15/2019
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		140,000	140,000	143,595	140,182		(182)		(182)		140,000				3,325	12/01/2017

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
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		100,000	100,000	101,999	100,102		(102)		(102)		100,000				2,375	12/01/2018
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004		06/01/2014	CALLED @ 100.00000000		950,000	950,000	963,623	950,695		(695)		(695)		950,000				22,563	12/01/2019
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05		12/15/2014	Various		900,000	900,000	971,208	906,352		(5,232)		(5,232)		901,120		(1,120)	(1,120)	34,000	12/15/2014
566897-VD-3	MARICOPA CNTY ARIZ SCH DIST NO		07/17/2014	Various		4,169,543	3,700,000	4,126,277			(20,050)		(20,050)		4,106,227		63,316	63,316	37,844	07/01/2019
567423-GQ-5	MARICOPA CNTY AZ USD 89 DYSART 04 B		07/01/2014	CALLED @ 100.00000000		1,000,000	1,000,000	995,000	999,679		321		321		1,000,000				50,000	07/01/2023
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02		07/01/2014	MATURED		260,000	260,000	287,617	261,521		(1,521)		(1,521)		260,000				13,000	07/01/2014
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		03/01/2014	CALLED @ 100.00000000		1,155,000	1,155,000	1,147,435	1,152,395		93		93		1,152,489		2,511	2,511	28,875	03/01/2018
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06		03/01/2014	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				29,688	03/01/2028
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2014	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				10,160	06/15/2017
642713-5E-7	NEW BRITAIN CONN		12/11/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,977	100,000	114,395			(657)		(657)		113,738		1,239	1,239	1,042	03/01/2019
64763F-KF-5	NEW ORLEANS LA G O 2005 REF		12/01/2014	MATURED		2,150,000	2,150,000	2,329,499	2,171,373		(21,373)		(21,373)		2,150,000				112,875	12/01/2014
64966K-YF-4	NEW YORK CITY-I		08/14/2014	RBC DOMINION SECURITIES		4,711,013	4,080,000	4,857,077	4,775,306		(93,873)		(93,873)		4,681,433		29,580	29,580	214,200	08/01/2018
64966L-RF-0	NEW YORK N Y		12/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		355,286	300,000	355,050			(2,351)		(2,351)		352,699		2,587	2,587	3,972	08/01/2020
64966K-DR-1	NEW YORK NY - 2012 SER D		08/14/2014	RBC DOMINION SECURITIES		8,908,202	7,715,000	9,329,132	9,048,658		(180,236)		(180,236)		8,868,422		39,780	39,780	405,038	08/01/2018
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C		10/01/2014	MATURED		435,000	435,000	477,234	441,395		(6,395)		(6,395)		435,000				21,750	10/01/2014
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04		07/15/2014	CALLED @ 100.00000000		1,155,000	1,155,000	1,157,657	1,155,177		(177)		(177)		1,155,000				57,750	07/15/2020
697334-MG-2	PALMYRA PA AREA SCH DIST 2006		06/01/2014	CALLED @ 100.00000000		1,105,000	1,105,000	1,137,222	1,107,021		(2,021)		(2,021)		1,105,000				27,625	06/01/2022
708553-QC-9	PENNSBURY PA SCH DIST G O 2004		08/01/2014	MATURED		115,000	115,000	117,076	115,708		(708)		(708)		115,000				5,750	08/01/2014
708553-QE-5	PENNSBURY PA SCH DIST G O 2004		08/01/2014	MATURED		140,000	140,000	142,527	140,862		(862)		(862)		140,000				7,000	08/01/2014
720424-XB-1	PIERCE CNTY WA SCH DIST #10 TACOMA REF		11/05/2014	TD SECURITIES		1,071,810	1,000,000	1,132,160	1,095,101		(27,786)		(27,786)		1,067,315		4,495	4,495	37,667	12/01/2016
741701-M2-9	PRINCE GEORGES COUNTY MD REF - CONS PUBI		06/10/2014	GUGGENHEIM SECURITIES, LLC		16,321,071	14,340,000	17,327,309	16,614,267		(273,250)		(273,250)		16,341,016		(19,945)	(19,945)	533,767	09/15/2017
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006		01/16/2014	FIFTH THIRD SECURITIES, INC.		5,116,973	4,845,000	4,871,841	4,854,129		(142)		(142)		4,853,987		262,985	262,985	28,637	12/01/2026
743787-Y5-6	PROVIDENCE R I		11/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		221,370	200,000	218,410			(1,361)		(1,361)		217,049		4,321	4,321	3,111	07/15/2019
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B		01/24/2014	Various		1,319,141	1,225,000	1,223,579	1,223,947		6		6		1,223,953		95,188	95,188	12,521	05/15/2024
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		05/01/2014	CALLED @ 100.00000000		3,410,000	3,410,000	3,471,796	3,412,620		(2,620)		(2,620)		3,410,000				76,725	05/01/2019
780427-KL-3	ROYAL OAK CITY MICH SCH DIST		11/19/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		355,443	300,000	352,710			(155)		(155)		352,555		2,888	2,888	250	05/01/2020
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF		04/01/2014	MATURED		380,000	380,000	413,233	381,139		(1,139)		(1,139)		380,000				9,500	04/01/2014
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		04/11/2014	Various		1,248,811	1,185,000	1,190,451	1,186,556		(123)		(123)		1,186,433		62,378	62,378	19,234	05/01/2025
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2014	Various		6,745,000	6,745,000	6,745,000	6,944,677		2,673		2,673		6,947,350		(202,350)	(202,350)	448,594	02/01/2029
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		05/01/2014	CALLED @ 100.00000000		760,000	760,000	815,123	762,257		(2,257)		(2,257)		760,000				19,000	05/01/2015
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		09/23/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		198,454	175,000	197,796			(28)		(28)		197,767		686	686	58	02/01/2021
861419-UN-7	STOCKTON CALIF UNI SCH DIST		12/03/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		50,626	50,000	49,377			4		4		49,380		1,246	1,246	483	08/01/2039
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF		03/01/2014	CALLED @ 100.00000000		2,045,000	2,045,000	2,074,796	2,045,629		(629)		(629)		2,045,000				51,125	03/01/2021
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF		03/01/2014	CALLED @ 100.00000000		1,075,000	1,075,000	1,083,998	1,075,191		(191)		(191)		1,075,000				26,875	03/01/2022
901816-GQ-5	TWINSBURG CITY OH SCH DIST G O IMPT 04		12/01/2014	CALLED @ 100.00000000		1,690,000	1,690,000	1,833,515	1,704,894		(14,894)		(14,894)		1,690,000				84,500	12/01/2015
901816-GS-1	TWINSBURG CITY OH SCH DIST G O IMPT 04		12/01/2014	CALLED @ 100.00000000		1,875,000	1,875,000	2,000,738	1,888,163		(13,163)		(13,163)		1,875,000				93,750	12/01/2017
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05		01/15/2014	Various		2,351,997	2,280,000	2,256,311	2,263,745		61		61		2,263,805		88,192	88,192	31,250	10/01/2025
946363-JL-3	WAYNE TWP IND MARION CNTY SCH		09/22/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		338,288	300,000	335,892			(2,390)		(2,390)		333,502		4,786	4,786	4,822	01/15/2020
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		975,000	975,000	1,045,979	975,352		(352)		(352)		975,000				24,375	07/15/2016
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		1,505,000	1,505,000	1,605,313	1,505,501		(501)		(501)		1,505,000				37,625	07/15/2017
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/15/2014	CALLED @ 100.00000000		620,000	620,000	659,450	620,199		(199)		(199)		620,000				15,500	07/15/2018
986082-AU-9	YONKERS NY G O 2004 E		12/01/2014	CALLED @ 100.00000000		2,810,000	2,810,000	3,046,596	2,837,607		(27,607)		(27,607)		2,810,000				140,500	12/01/2015
986082-AV-7	YONKERS NY G O 2004 E		12/01/2014	CALLED @ 100.00000000		1,700,000	1,700,000	1,834,344	1,715,724		(15,724)		(15,724)		1,700,000				85,000	12/01/2016
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						155,065,524	146,500,000	159,255,103	146,294,237		(1,646,428)		(1,646,428)		154,018,110		1,047,414	1,047,414	5,398,612	XXX
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06		01/01/2014	MATURED		1,000,000	1,000,000	1,054,440	1,000,000						1,000,000				25,000	01/01/2014
010609-AQ-8	ALABAMA ST PUB SCH & COLLEGE A		10/02/2014	Various		9,700,007	8,100,000	9,628,389			(25,654)		(25,654)		9,602,735		97,272	97,272	46,611	01/01/2021

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
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		07/01/2014	CALLED @ 100.00000000		2,700,000	2,700,000	2,451,222	2,483,421		3,640		3,640		2,487,061		212,939	212,939	135,000	01/01/2035
015086-KU-4	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		205,000	205,000	222,215	207,589		(633)		(633)		206,956		(1,956)	(1,956)	9,225	05/01/2015
015086-KV-2	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		1,175,000	1,175,000	1,279,073	1,198,934		(3,273)		(3,273)		1,195,661		(20,661)	(20,661)	52,875	05/01/2016
015086-KY-6	ALEXANDRIA LA UTILS 2004		05/01/2014	CALLED @ 102.00000000		230,000	230,000	243,625	233,176		(433)		(433)		232,743		(2,743)	(2,743)	10,350	05/01/2019
017357-UR-3	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		12/01/2014	MATURED		3,335,000	3,335,000	3,591,695	3,364,098		(29,098)		(29,098)		3,335,000				166,750	12/01/2014
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A		09/01/2014	CALLED @ 100.00000000		1,750,000	1,750,000	1,879,317	1,760,125		(10,125)		(10,125)		1,750,000				87,500	09/01/2017
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		09/01/2014	CALLED @ 100.00000000		425,000	425,000	447,182	426,931		(1,931)		(1,931)		425,000				20,188	09/01/2016
040588-VU-6	ARIZONA ST COP 2004 B		09/01/2014	CALLED @ 100.00000000		250,000	250,000	273,833	251,884		(1,884)		(1,884)		250,000				13,125	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B		09/01/2014	CALLED @ 100.00000000		1,690,000	1,690,000	1,835,036	1,701,521		(11,521)		(11,521)		1,690,000				88,725	09/01/2016
040588-VW-2	ARIZONA ST COP 2004 B		09/01/2014	CALLED @ 100.00000000		2,740,000	2,740,000	2,906,529	2,753,312		(13,312)		(13,312)		2,740,000				143,850	09/01/2017
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2014	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				2,083	07/01/2022
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		09/09/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,815	100,000	100,000	100,000						100,000		9,815	9,815	6,585	07/01/2023
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05		03/14/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		663,710	635,000	561,550	579,471		722		722		580,193		83,516	83,516	7,891	12/01/2024
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2014	CALLED @ 100.00000000		100,000	100,000	99,411	99,944						99,944		56	56	5,625	01/01/2016
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B		01/14/2014	D.A. DAVIDSON & CO.		2,100,000	2,000,000	1,986,720	1,990,551		26		26		1,990,576		109,424	109,424	60,978	01/01/2030
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A		11/01/2014	MATURED		4,750,000	4,750,000	4,854,738	4,767,986		(17,986)		(17,986)		4,750,000				237,500	11/01/2014
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF		01/15/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		350,413	335,000	296,179	305,705		110		110		305,815		44,598	44,598	2,094	12/01/2024
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		2,010,000	2,010,000	2,144,611	2,010,000						2,010,000				18,425	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		515,000	515,000	545,355	515,000						515,000				4,721	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/21/2014	CALLED @ 100.00000000		1,045,000	1,045,000	1,102,637	1,045,000						1,045,000				9,579	11/15/2019
074561-MF-5	BEAUMONT TEX WTRWKS & SWR SYS		11/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		352,348	300,000	349,059			(1,627)		(1,627)		347,432		4,916	4,916	2,583	09/01/2019
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05		12/30/2014	CALLED @ 100.00000000		1,170,000	1,170,000	1,171,170	1,170,259		(170)		(170)		1,170,089		(89)	(89)	28,519	12/30/2015
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A		12/30/2014	CALLED @ 100.00000000		655,000	655,000	655,000	655,000						655,000				19,650	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B		12/30/2014	CALLED @ 100.00000000		395,000	395,000	395,000	395,000						395,000				11,850	12/30/2018
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		08/13/2014	CALLED @ 107.08460500		4,149,528	3,875,000	1,557,024	1,825,125						1,825,125		2,324,403	2,324,403	385,414	09/01/2026
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		07/10/2014	CALLED @ 100.00000000		80,000	80,000	84,749	80,323		(323)		(323)		80,000				3,800	07/10/2015
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A		05/09/2014	Various		1,147,230	1,826,415	1,884,908		(529,543)	208,706	(738,249)			1,146,659		571	571		05/01/2037
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B		01/01/2014	MATURED		4,280,000	4,280,000	4,669,437	4,280,000						4,280,000				107,000	01/01/2014
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2014	CALLED @ 100.00000000		820,000	820,000	420,250	711,358						711,358		108,642	108,642	47,150	01/01/2015
100216-EX-4	BOSSIER CITY LA UTILS REV		10/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		838,812	775,000	833,482							833,482		5,330	5,330		10/01/2019
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 2009A		09/01/2014	MATURED		3,045,000	3,045,000	3,185,222	3,064,785		(19,785)		(19,785)		3,045,000				152,250	09/01/2014
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C		07/01/2014	CALLED @ 100.00000000		2,900,000	2,900,000	3,108,017	2,912,752		(12,752)		(12,752)		2,900,000				152,250	07/01/2017
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A		12/01/2014	CALLED @ 100.00000000		435,000	435,000	339,465	405,804		6,129		6,129		411,933		23,067	23,067	21,750	12/01/2019
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2014	CALLED @ 100.00000000		10,000	10,000	9,768	9,868		8		8		9,876		124	124	420	07/01/2021
143294-CQ-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		07/01/2014	CALLED @ 100.00000000		300,000	300,000	304,454	300,251		(251)		(251)		300,000				12,750	07/01/2016
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		07/01/2014	CALLED @ 100.00000000		540,000	540,000	544,408	540,224		(224)		(224)		540,000				22,950	07/01/2017
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04		06/01/2014	CALLED @ 100.00000000		1,225,000	1,225,000	1,323,355	1,230,044		(5,044)		(5,044)		1,225,000				32,156	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04		06/01/2014	CALLED @ 100.00000000		1,575,000	1,575,000	1,690,999	1,580,969		(5,969)		(5,969)		1,575,000				41,344	06/01/2018
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	MATURED		820,000	820,000	885,305	823,248		(3,248)		(3,248)		820,000				20,500	06/01/2014
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		760,000	760,000	820,526	763,010		(3,010)		(3,010)		760,000				19,000	12/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		485,000	485,000	518,232	486,662		(1,662)		(1,662)		485,000				12,125	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		755,000	755,000	806,733	757,587		(2,587)		(2,587)		755,000				18,875	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		06/01/2014	CALLED @ 100.00000000		290,000	290,000	307,420	290,875		(875)		(875)		290,000				7,250	06/01/2016
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2014	CALLED @ 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				111,750	07/01/2019
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2014	SCHEDULED REDEMPTION		196,179	196,179	173,736	175,777		20,402		20,402		196,179				13,691	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2014	SCHEDULED REDEMPTION		145,437	145,437	128,808	130,323		15,115		15,115		145,437				10,151	12/31/2024
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B		12/05/2014	CALLED @ 100.00000000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				661,800	06/01/2022
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI		11/04/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		55,157	50,000	54,161			(46)		(46)		54,115		1,041	1,041	306	01/01/2044
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF		12/01/2014	MATURED		815,000	815,000	890,330	822,550		(7,550)		(7,550)		815,000				40,750	12/01/2014
172253-AH-9	CINCINNATI OH CITY SCH DIST COP IMPT 06		11/17/2014	PRE-REFUNDING		1,102,239	1,080,000	1,172,318	1,111,029		(8,847)		(8,847)		1,102,182		57	57	49,800	12/15/2017
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		11/17/2014	PRE-REFUNDING		858,697	865,000	863,759	858,066		636		636		858,701		(4)	(4)	39,886	12/15/2021
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2014	CALLED @ 102.00000000		35,000	35,000	34,942	34,981		4		4		34,985		15	15	2,275	12/01/2016

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
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2014	CALLED @ 102.00000000		45,000	45,000	44,721	44,888		18		18		44,907		93	93	2,925	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2014	CALLED @ 102.00000000		70,000	70,000	70,000	70,000						70,000				4,638	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2014	CALLED @ 102.00000000		70,000	70,000	69,756	69,875		13		13		69,887		113	113	4,638	12/01/2019
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF		11/07/2014	Various		4,525,045	4,400,000	4,799,300	4,531,450		(33,828)		(33,828)		4,497,622		27,422	27,422	197,358	11/15/2021
19648A-M8-5	COLORADO HEALTH FACS AUTH REV		04/02/2014	Various		5,248,803	5,000,000	4,887,400	4,887,501		386		386		4,887,887		360,916	360,916	102,521	01/01/2045
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		12/31/2014	WRITE OFF OF INVESTMENT			8,545,000													07/01/2028
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		365,000	365,000	380,625	365,867		(867)		(867)		365,000				8,669	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		1,025,000	1,025,000	1,021,627	1,015,238		545		545		1,015,783		9,217	9,217	24,344	12/01/2020
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A		06/01/2014	CALLED @ 100.00000000		1,320,000	1,320,000	1,292,757	1,292,403		1,193		1,193		1,293,596		26,404	26,404	31,350	12/01/2021
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR A		11/15/2014	MATURED		1,095,000	1,095,000	1,109,684	1,095,000						1,095,000				49,275	11/15/2014
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A		11/15/2014	CALLED @ 100.00000000		60,000	60,000	52,582	56,322		498		498		56,821		3,179	3,179	2,625	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		11/15/2014	CALLED @ 100.00000000		135,000	135,000	135,645	135,212		(44)		(44)		135,168		(168)	(168)	6,345	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2014	CALLED @ 100.00000000		120,000	120,000	118,214	119,220		124		124		119,344		656	656	4,394	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2014	CALLED @ 100.00000000		110,000	110,000	107,496	108,746		155		155		108,901		1,099	1,099	4,047	11/15/2018
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2014	CALLED @ 100.00000000		800,000	800,000	781,752	785,244		129		129		785,373		14,627	14,627	72,000	02/01/2029
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2014	CALLED @ 100.00000000		260,000	260,000	256,870	259,515		186		186		259,701		299	299	14,950	09/01/2016
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP		02/27/2014	LEBENTHAL & COMPANY INC.		4,020,865	3,985,000	3,809,819	3,810,353		701		701		3,811,054		209,811	209,811	68,077	11/01/2038
235036-XN-5	DALLAS FORT WORTH TEX INTL ARP		05/06/2014	Various		10,338,370	10,000,000	9,547,000	9,548,518		3,309		3,309		9,551,827		786,543	786,543	255,642	11/01/2038
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B		11/01/2014	CALLED @ 100.00000000		310,000	310,000	344,218	313,381		(3,381)		(3,381)		310,000				17,825	11/01/2015
235416-ZA-5	DALLAS TX WTRWKS & SWR SYS 07		11/05/2014	GOLDMAN, SACHS & CO.		2,764,130	2,460,000	2,966,637	2,850,801		(88,546)		(88,546)		2,762,254		1,875	1,875	136,325	10/01/2017
238600-BD-1	DAVIDSON CNTY NC COP 2004		06/01/2014	CALLED @ 100.00000000		1,165,000	1,165,000	1,258,456	1,169,704		(4,704)		(4,704)		1,165,000				30,581	06/01/2016
238600-BE-9	DAVIDSON CNTY NC COP 2004		06/01/2014	CALLED @ 100.00000000		1,710,000	1,710,000	1,821,270	1,715,644		(5,644)		(5,644)		1,710,000				44,888	06/01/2018
244415-KL-8	DEERFIELD IL REF		10/01/2014	CALLED @ 100.00000000		17,000	17,000	11,679	11,751		112		112		11,863		5,137	5,137	1,020	10/01/2042
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB MED 03A		09/01/2014	MATURED		60,000	60,000	63,426	60,487		(487)		(487)		60,000				3,075	09/01/2014
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB MED 03A		09/01/2014	MATURED		995,000	995,000	1,051,808	1,003,080		(8,080)		(8,080)		995,000				50,994	09/01/2014
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		12/01/2014	CALLED @ 100.00000000		80,000	80,000	80,481	80,205		(13)		(13)		80,193		(193)	(193)	4,750	07/01/2022
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1		11/15/2014	MATURED		1,760,000	1,760,000	1,823,941	1,771,170		(11,170)		(11,170)		1,760,000				88,000	11/15/2014
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2014	MATURED		100,000	100,000	100,000	100,000						100,000				6,375	07/01/2014
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/12/2014	Various		1,125,211	1,000,000	962,155	971,840		368		368		972,208		153,003	153,003	8,639	12/15/2021
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05		07/01/2014	CALLED @ 100.00000000		270,000	270,000	278,409	270,566		(566)		(566)		270,000				12,150	07/01/2015
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05		07/01/2014	CALLED @ 100.00000000		1,365,000	1,365,000	1,405,656	1,367,744		(2,744)		(2,744)		1,365,000				61,425	07/01/2016
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05		07/01/2014	CALLED @ 100.00000000		1,335,000	1,335,000	1,361,013	1,336,771		(1,771)		(1,771)		1,335,000				60,075	07/01/2018
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05		07/01/2014	CALLED @ 100.00000000		3,845,000	3,845,000	3,901,022	3,848,569		(3,569)		(3,569)		3,845,000				173,025	07/01/2019
295852-FD-4	ERNEST N MORIAL LA EXHIB HALL SR SUB 04		12/18/2014	CALLED @ 101.00000000		5,455,000	5,455,000	5,776,042	5,555,746		(25,922)		(25,922)		5,529,823		(74,823)	(74,823)	443,219	07/15/2017
295852-FL-6	ERNEST N MORIAL LA EXHIB HALL SR SUB 04		12/18/2014	CALLED @ 101.00000000		2,215,000	2,215,000	2,212,779	2,210,973		(226)		(226)		2,210,746		4,254	4,254	179,969	07/15/2024
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		10/01/2014	CALLED @ 101.00000000		80,000	80,000	80,000	80,000						80,000				4,965	07/01/2020
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2014	CALLED @ 100.00000000		65,000	65,000	64,500	64,962						64,962		38	38	3,770	01/01/2016
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2014	SCHEDULED REDEMPTION		416	416	431	426		(10)		(10)		416				17	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2014	SCHEDULED REDEMPTION		1,314	1,314	1,346	1,336		(22)		(22)		1,314				49	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2014	SCHEDULED REDEMPTION		855	855	885	886		(31)		(31)		855				28	01/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		12/01/2014	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	04/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2014	SCHEDULED REDEMPTION		337	337	349	347		(10)		(10)		337				19	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		12/01/2014	SCHEDULED REDEMPTION		1,898	1,898	1,952	1,946		(48)		(48)		1,898				103	06/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		12/01/2014	SCHEDULED REDEMPTION		1,630	1,630	1,686	1,698		(68)		(68)		1,630				28	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2014	SCHEDULED REDEMPTION		3,055	3,055	3,163	3,209		(153)		(153)		3,055				115	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2014	SCHEDULED REDEMPTION		47,363	47,363	49,006	49,419		(2,056)		(2,056)		47,363				1,338	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2014	SCHEDULED REDEMPTION		868	868	898	901		(33)		(33)		868				46	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		12/01/2014	SCHEDULED REDEMPTION		620	620	642	642		(22)		(22)		620				24	08/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		12/01/2014	SCHEDULED REDEMPTION		12,533	12,533	12,967	12,898		(365)		(365)		12,533				452	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2014	SCHEDULED REDEMPTION		979	979	1,013	1,008		(28)		(28)		979				33	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2014	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				3	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		12/01/2014	SCHEDULED REDEMPTION		5,281	5,281	5,464	5,407		(126)		(126)		5,281				130	10/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2014	SCHEDULED REDEMPTION		2,221	2,221	2,298	2,280		(60)		(60)		2,221				117	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		12/01/2014	SCHEDULED REDEMPTION		453	453	469	471		(18)		(18)		453				18	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2014	SCHEDULED REDEMPTION		31	31	32	34		(3)		(3)		31				1	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2014	SCHEDULED REDEMPTION		2,636	2,636	2,669	2,660		(24)		(24)		2,636				102	09/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2014	SCHEDULED REDEMPTION		286	286	294	293		(7)		(7)		286				16	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2014	SCHEDULED REDEMPTION		8,778	8,778	8,970	8,968		(190)		(190)		8,778				367	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2014	SCHEDULED REDEMPTION		15,853	15,853	15,206	15,241		611		611		15,853				540	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2014	SCHEDULED REDEMPTION		13,514	13,514	13,801	13,788		(274)		(274)		13,514				493	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2014	SCHEDULED REDEMPTION		3,860	3,860	3,937	3,929		(69)		(69)		3,860				162	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2014	SCHEDULED REDEMPTION		3,402	3,402	3,485	3,467		(65)		(65)		3,402				125	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2014	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2014	SCHEDULED REDEMPTION		9,648	9,648	9,883	10,094		(446)		(446)		9,648				376	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2014	SCHEDULED REDEMPTION		140	140	143	143		(3)		(3)		140				5	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2014	SCHEDULED REDEMPTION		4,374	4,374	4,483	4,488		(114)		(114)		4,374				173	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2014	SCHEDULED REDEMPTION		6,903	6,903	7,072	7,053		(151)		(151)		6,903				226	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2014	SCHEDULED REDEMPTION		165	165	169	174		(10)		(10)		165				6	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2014	SCHEDULED REDEMPTION		46	46	47	48		(3)		(3)		46				2	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2014	SCHEDULED REDEMPTION		2,221	2,221	2,276	2,334		(113)		(113)		2,221				88	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2014	SCHEDULED REDEMPTION		743	743	769	805		(61)		(61)		743				28	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2014	SCHEDULED REDEMPTION		1,370	1,370	1,405	1,426		(56)		(56)		1,370				53	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2014	SCHEDULED REDEMPTION		503	503	521	517		(14)		(14)		503				20	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2014	SCHEDULED REDEMPTION		1,108	1,108	1,146	1,140		(32)		(32)		1,108				39	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2014	SCHEDULED REDEMPTION		5	5	6	6						5					05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2014	SCHEDULED REDEMPTION		10,718	10,718	10,964	10,936		(218)		(218)		10,718				401	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2014	SCHEDULED REDEMPTION		1,115	1,115	1,142	1,133		(18)		(18)		1,115				42	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2014	SCHEDULED REDEMPTION		4,086	4,086	4,180	4,194		(108)		(108)		4,086				142	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2014	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				3	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2014	SCHEDULED REDEMPTION		1,834	1,834	1,876	1,888		(54)		(54)		1,834				44	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2014	SCHEDULED REDEMPTION		4,820	4,820	4,931	4,940		(120)		(120)		4,820				138	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		12/01/2014	SCHEDULED REDEMPTION		174	174	168	166		7		7		174				9	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2014	SCHEDULED REDEMPTION		3,206	3,206	3,108	3,113		93		93		3,206				164	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		12/01/2014	SCHEDULED REDEMPTION		636	636	616	631		4		4		636				28	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2014	SCHEDULED REDEMPTION		192	192	191	190		2		2		192				4	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2014	SCHEDULED REDEMPTION		1,967	1,967	1,956	1,938		29		29		1,967				80	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		12/01/2014	SCHEDULED REDEMPTION		172	172	172	170		2		2		172				7	09/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2014	SCHEDULED REDEMPTION		1,336	1,336	1,369	1,424		(88)		(88)		1,336				61	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2014	SCHEDULED REDEMPTION		262	262	268	277		(15)		(15)		262				8	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2014	SCHEDULED REDEMPTION		227	227	233	240		(13)		(13)		227				10	02/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2014	SCHEDULED REDEMPTION		166	166	160	157		9		9		166				7	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2014	SCHEDULED REDEMPTION		292	292	300	310		(17)		(17)		292				13	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2014	SCHEDULED REDEMPTION		12,436	12,436	12,721	12,702		(266)		(266)		12,436				386	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2014	SCHEDULED REDEMPTION		67	67	66	65		3		3		67				3	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2014	SCHEDULED REDEMPTION		3,073	3,073	3,148	3,262		(189)		(189)		3,073				114	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2014	SCHEDULED REDEMPTION		752	752	748	746		6		6		752				13	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2014	SCHEDULED REDEMPTION		2,161	2,161	2,214	2,237		(76)		(76)		2,161				94	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2014	SCHEDULED REDEMPTION		3,319	3,319	3,301	3,285		34		34		3,319				160	03/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2014	SCHEDULED REDEMPTION		92	92	92	91		1		1		92				4	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		12/01/2014	SCHEDULED REDEMPTION		28,992	28,992	29,699	30,347		(1,355)		(1,355)		28,992				1,335	11/01/2031
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		12/01/2014	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2014	SCHEDULED REDEMPTION		184	184	191	190		(5)		(5)		184				11	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2014	SCHEDULED REDEMPTION		1,872	1,872	1,936	1,965		(94)		(94)		1,872				76	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2014	SCHEDULED REDEMPTION		665	665	689	687		(21)		(21)		665				17	03/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		12/01/2014	SCHEDULED REDEMPTION		244	244	252	253		(9)		(9)		244				10	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2014	SCHEDULED REDEMPTION		421	421	436	460		(39)		(39)		421				18	03/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2014	SCHEDULED REDEMPTION		368	368	380	401		(33)		(33)		368				10	04/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		05/01/2014	SCHEDULED REDEMPTION		6,198	6,198	6,412	6,670		(472)		(472)		6,198				180	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2014	SCHEDULED REDEMPTION		123	123	127	130		(7)		(7)		123				5	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2014	SCHEDULED REDEMPTION		722	722	746	741		(19)		(19)		722				31	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2014	SCHEDULED REDEMPTION		20,503	20,503	21,230	21,985		(1,481)		(1,481)		20,503				374	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		12/01/2014	SCHEDULED REDEMPTION		9,117	9,117	9,433	9,318		(201)		(201)		9,117				202	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		12/01/2014	SCHEDULED REDEMPTION		2,889	2,889	2,989	3,009		(120)		(120)		2,889				112	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2014	SCHEDULED REDEMPTION		250	250	258	265		(15)		(15)		250				10	07/01/2032

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
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2014	SCHEDULED REDEMPTION		12,903	12,903	13,350	13,333		(431)		(431)		12,903				174	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2014	SCHEDULED REDEMPTION		1,268	1,268	1,263	1,262		6		6		1,268				72	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2014	SCHEDULED REDEMPTION		129	129	128	128		1		1		129				5	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2014	SCHEDULED REDEMPTION		1,602	1,602	1,593	1,592		10		10		1,602				65	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2014	SCHEDULED REDEMPTION		742	742	767	767		(25)		(25)		742				32	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2014	SCHEDULED REDEMPTION		558	558	577	574		(17)		(17)		558				23	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		08/01/2014	SCHEDULED REDEMPTION		70,423	70,423	71,267	71,772		(1,349)		(1,349)		70,423				2,135	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2014	SCHEDULED REDEMPTION		4,684	4,684	4,759	4,787		(103)		(103)		4,684				146	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2014	SCHEDULED REDEMPTION		2,685	2,685	2,743	2,744		(59)		(59)		2,685				117	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2014	SCHEDULED REDEMPTION		51,177	51,177	52,211	52,149		(972)		(972)		51,177				3,386	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		12/01/2014	SCHEDULED REDEMPTION		6,340	6,340	6,461	6,455		(115)		(115)		6,340				275	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2014	SCHEDULED REDEMPTION		2,557	2,557	2,604	2,599		(43)		(43)		2,557				112	08/01/2023
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2014	SCHEDULED REDEMPTION		472	472	489	488		(16)		(16)		472				20	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2014	SCHEDULED REDEMPTION		105	105	108	109		(3)		(3)		105				4	09/01/2022
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2014	SCHEDULED REDEMPTION		482,894	482,894	499,909	500,459		(17,565)		(17,565)		482,894				11,035	04/01/2032
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		04/01/2014	Various		3,978	3,978	3,973	3,975		3		3		3,978				44	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		08/01/2014	SCHEDULED REDEMPTION		1,179	1,179	1,218	1,184		(5)		(5)		1,179				36	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		10/01/2014	Various		2,272	2,272	2,346	2,283		(11)		(11)		2,272				75	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		10/01/2014	SCHEDULED REDEMPTION		1,624	1,624	1,677	1,632		(8)		(8)		1,624				60	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2014	SCHEDULED REDEMPTION		10,453	10,453	10,815	10,608		(155)		(155)		10,453				205	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2014	SCHEDULED REDEMPTION		119,326	119,326	124,360	121,725		(2,399)		(2,399)		119,326				4,242	08/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		12/01/2014	SCHEDULED REDEMPTION		15,252	15,252	15,824	15,454		(202)		(202)		15,252				483	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		12/01/2014	SCHEDULED REDEMPTION		41,311	41,311	43,351	42,598		(1,286)		(1,286)		41,311				1,384	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2014	SCHEDULED REDEMPTION		86,912	86,912	91,203	89,323		(2,411)		(2,411)		86,912				2,948	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		12/01/2014	SCHEDULED REDEMPTION		6,602	6,602	6,928	6,777		(175)		(175)		6,602				229	06/01/2018
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		11/01/2014	Various		1,955	1,955	2,018	1,966		(11)		(11)		1,955				72	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2014	SCHEDULED REDEMPTION		3,082	3,082	3,190	3,119		(38)		(38)		3,082				154	02/01/2016
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2014	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2014	SCHEDULED REDEMPTION		1,326	1,326	1,345	1,351		(25)		(25)		1,326				59	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2014	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2014	SCHEDULED REDEMPTION		395	395	408	427		(32)		(32)		395				16	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2014	SCHEDULED REDEMPTION		9,738	9,738	10,073	10,586		(848)		(848)		9,738				421	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2014	SCHEDULED REDEMPTION		2,969	2,969	3,071	3,251		(282)		(282)		2,969				128	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2014	SCHEDULED REDEMPTION		2,239	2,239	2,316	2,306		(67)		(67)		2,239				84	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2014	SCHEDULED REDEMPTION		930	930	950	946		(16)		(16)		930				32	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2014	SCHEDULED REDEMPTION		723	723	748	749		(26)		(26)		723				28	09/01/2034
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2014	SCHEDULED REDEMPTION		820	820	831	829		(8)		(8)		820				29	10/01/2036
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		12/01/2014	SCHEDULED REDEMPTION		571,908	571,908	616,367	603,071		(31,164)		(31,164)		571,908				13,162	12/01/2018
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		12/01/2014	SCHEDULED REDEMPTION		111,479	111,479	116,911	117,033		(5,554)		(5,554)		111,479				3,645	12/01/2021
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2014	SCHEDULED REDEMPTION		110,147	110,147	114,848	115,110		(4,963)		(4,963)		110,147				3,574	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2014	SCHEDULED REDEMPTION		73,246	73,246	76,308	76,250		(3,004)		(3,004)		73,246				2,352	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2014	SCHEDULED REDEMPTION		119,507	119,507	124,217	124,556		(5,048)		(5,048)		119,507				3,508	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2014	SCHEDULED REDEMPTION		83,271	83,271	86,857	86,825		(3,554)		(3,554)		83,271				2,741	12/01/2022
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2014	SCHEDULED REDEMPTION		944,725	944,725	981,960	988,735		(44,010)		(44,010)		944,725				26,460	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2014	SCHEDULED REDEMPTION		156,985	156,985	162,658	164,655		(7,670)		(7,670)		156,985				4,549	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2014	SCHEDULED REDEMPTION		75,564	75,564	78,398	79,360		(3,796)		(3,796)		75,564				2,146	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2014	SCHEDULED REDEMPTION		207,563	207,563	215,257	216,111		(8,548)		(8,548)		207,563				6,118	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2014	SCHEDULED REDEMPTION		223,609	223,609	231,480	233,369		(9,761)		(9,761)		223,609				6,152	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2014	SCHEDULED REDEMPTION		98,564	98,564	102,208	104,158		(5,594)		(5,594)		98,564				2,745	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2014	SCHEDULED REDEMPTION		167,612	167,612	174,103	175,727		(8,115)		(8,115)		167,612				5,022	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2014	SCHEDULED REDEMPTION		198,320	198,320	206,136	208,925		(10,605)		(10,605)		198,320				5,978	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2014	SCHEDULED REDEMPTION		111,847	111,847	115,972	115,942		(4,095)		(4,095)		111,847				3,590	12/01/2022
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		12/01/2014	SCHEDULED REDEMPTION		81,568	81,568	85,596	83,910		(2,342)		(2,342)		81,568				2,845	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2014	SCHEDULED REDEMPTION		297,261	297,261	308,978	313,664		(16,403)		(16,403)		297,261				8,369	04/01/2024
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2014	SCHEDULED REDEMPTION		107,245	107,245	111,785	111,896		(4,651)		(4,651)		107,245				3,386	12/01/2021
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2014	Various		755	755	747	755						755				6	03/01/2014
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		12/01/2014	SCHEDULED REDEMPTION		209	209	204	209		1		1		209				5	06/01/2019
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2014	SCHEDULED REDEMPTION		92,743	92,743	97,322	96,874		(4,131)		(4,131)		92,743				2,773	01/01/2022

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
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2014	SCHEDULED REDEMPTION		105,546	105,546	110,757	109,144		(3,598)		(3,598)		105,546				4,030	12/01/2022
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2014	SCHEDULED REDEMPTION		45,386	45,386	46,982	46,469		(1,083)		(1,083)		45,386				1,154	02/01/2018
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2014	SCHEDULED REDEMPTION		35,889	35,889	37,304	37,049		(1,160)		(1,160)		35,889				1,108	04/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2014	SCHEDULED REDEMPTION		188,508	188,508	195,151	198,747		(10,239)		(10,239)		188,508				5,182	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2014	SCHEDULED REDEMPTION		362,900	362,900	380,818	377,997		(15,097)		(15,097)		362,900				13,558	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2014	SCHEDULED REDEMPTION		154,502	154,502	162,131	167,008		(12,506)		(12,506)		154,502				4,890	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2014	SCHEDULED REDEMPTION		121,832	121,832	126,122	130,913		(9,081)		(9,081)		121,832				3,363	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2014	SCHEDULED REDEMPTION		99,060	99,060	102,590	104,987		(5,927)		(5,927)		99,060				3,169	11/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		12/01/2014	SCHEDULED REDEMPTION		5,305	5,305	5,567	5,525		(219)		(219)		5,305				166	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2014	SCHEDULED REDEMPTION		23,179	23,179	23,993	23,928		(749)		(749)		23,179				719	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		12/01/2014	SCHEDULED REDEMPTION		101,159	101,159	104,723	103,932		(2,773)		(2,773)		101,159				2,798	01/01/2019
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2014	SCHEDULED REDEMPTION		7,722	7,722	8,104	8,310		(588)		(588)		7,722				248	02/01/2019
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2014	SCHEDULED REDEMPTION		20,178	20,178	21,175	21,255		(1,077)		(1,077)		20,178				700	03/01/2019
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2014	SCHEDULED REDEMPTION		274,391	274,391	287,939	285,470		(11,079)		(11,079)		274,391				11,907	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2014	SCHEDULED REDEMPTION		1,288,262	1,288,262	1,347,039	1,343,011		(54,749)		(54,749)		1,288,262				25,737	03/01/2027
31280D-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2014	SCHEDULED REDEMPTION		958,540	958,540	1,001,187	1,002,564		(44,024)		(44,024)		958,540				17,875	05/01/2027
31280D-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2014	SCHEDULED REDEMPTION		993,783	993,783	1,038,271	1,038,071		(44,288)		(44,288)		993,783				18,541	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2014	SCHEDULED REDEMPTION		5,941	5,941	5,804	5,852		89		89		5,941				222	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2014	SCHEDULED REDEMPTION		6,245	6,245	6,100	6,142		103		103		6,245				234	08/01/2028
31361C-U9-0	FED NATL MTG ASSOC #027608		12/01/2014	SCHEDULED REDEMPTION		4,105	4,105	4,200	4,119		(14)		(14)		4,105				219	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463		12/01/2014	SCHEDULED REDEMPTION		292	292	305	297		(5)		(5)		292				16	02/01/2017
31361S-H4-1	FED NATL MTG ASSOC #050651		12/01/2014	SCHEDULED REDEMPTION		127	127	132	134		(6)		(6)		127				7	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2014	SCHEDULED REDEMPTION		400	400	411	410		(10)		(10)		400				20	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2014	SCHEDULED REDEMPTION		83	83	86	88		(5)		(5)		83				4	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2014	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2014	SCHEDULED REDEMPTION		181	181	188	188		(7)		(7)		181				9	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045		12/01/2014	SCHEDULED REDEMPTION		2,394	2,394	2,506	2,447		(53)		(53)		2,394				110	04/01/2017
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2014	SCHEDULED REDEMPTION		4,543	4,543	4,668	4,669		(126)		(126)		4,543				184	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2014	SCHEDULED REDEMPTION		104	104	109	104		(1)		(1)		104				4	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254		12/01/2014	SCHEDULED REDEMPTION		293	293	310	297		(4)		(4)		293				17	02/01/2015
31371H-NQ-7	FED NATL MTG ASSOC #252499		12/01/2014	SCHEDULED REDEMPTION		1,881	1,881	1,948	1,918		(38)		(38)		1,881				79	06/01/2019
31371H-2B-3	FED NATL MTG ASSOC #252870		10/01/2014	SCHEDULED REDEMPTION		1,684	1,684	1,674	1,682		2		2		1,684				48	11/01/2014
31371J-BA-1	FED NATL MTG ASSOC #253033		12/01/2014	SCHEDULED REDEMPTION		3,804	3,804	3,951	3,843		(39)		(39)		3,804				130	02/01/2015
31371J-BM-5	FED NATL MTG ASSOC #253044		11/01/2014	Various		1,791	1,791	1,808	1,793		(2)		(2)		1,791				64	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108		12/01/2014	SCHEDULED REDEMPTION		326	326	335	328		(2)		(2)		326				13	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2014	SCHEDULED REDEMPTION		2,995	2,995	3,111	3,255		(260)		(260)		2,995				113	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193		12/01/2014	SCHEDULED REDEMPTION		2,160	2,160	2,177	2,165		(5)		(5)		2,160				94	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388		12/01/2014	SCHEDULED REDEMPTION		608	608	614	610		(2)		(2)		608				29	07/01/2015
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2014	SCHEDULED REDEMPTION		7,404	7,404	7,689	8,131		(727)		(727)		7,404				289	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541		12/01/2014	SCHEDULED REDEMPTION		1,697	1,697	1,762	1,727		(30)		(30)		1,697				75	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2014	SCHEDULED REDEMPTION		3,298	3,298	3,416	3,354		(56)		(56)		3,298				141	01/01/2016
31371J-V4-3	FED NATL MTG ASSOC #253635		12/01/2014	SCHEDULED REDEMPTION		4,353	4,353	4,473	4,409		(57)		(57)		4,353				183	02/01/2016
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2014	SCHEDULED REDEMPTION		8,475	8,475	8,800	9,290		(815)		(815)		8,475				414	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2014	SCHEDULED REDEMPTION		361	361	371	390		(29)		(29)		361				19	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2014	SCHEDULED REDEMPTION		42	42	44	46		(4)		(4)		42				2	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799		12/01/2014	SCHEDULED REDEMPTION		6,081	6,081	6,207	6,136		(56)		(56)		6,081				239	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845		12/01/2014	SCHEDULED REDEMPTION		1,656	1,656	1,723	1,681		(24)		(24)		1,656				58	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850		12/01/2014	SCHEDULED REDEMPTION		4,547	4,547	4,719	4,618		(71)		(71)		4,547				191	06/01/2016
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2014	SCHEDULED REDEMPTION		6,513	6,513	6,732	6,998		(485)		(485)		6,513				345	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2014	SCHEDULED REDEMPTION		60	60	64	68		(7)		(7)		60				3	09/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142		12/01/2014	SCHEDULED REDEMPTION		475	475	485	480		(5)		(5)		475				19	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2014	SCHEDULED REDEMPTION		10,646	10,646	10,975	11,033		(387)		(387)		10,646				373	01/01/2022
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2014	SCHEDULED REDEMPTION		4,934	4,934	5,087	5,113		(178)		(178)		4,934				179	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2014	SCHEDULED REDEMPTION		503	503	519	521		(18)		(18)		503				19	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2014	SCHEDULED REDEMPTION		4,941	4,941	5,094	5,115		(174)		(174)		4,941				175	08/01/2022
31371K-WG-2	FED NATL MTG ASSOC #254547		12/01/2014	SCHEDULED REDEMPTION		49,060	49,060	51,168	50,128		(1,069)		(1,069)		49,060				1,875	12/01/2017
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2014	SCHEDULED REDEMPTION		36,306	36,306	37,866	37,042		(736)		(736)		36,306				1,399	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734		12/01/2014	SCHEDULED REDEMPTION		44,417	44,417	46,325	45,285		(868)		(868)		44,417				1,704	03/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2014	SCHEDULED REDEMPTION		1,177	1,177	1,080	1,098		79		79		1,177				33	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2014	SCHEDULED REDEMPTION		98,617	98,617	102,144	102,273		(3,656)		(3,656)		98,617				2,143	10/01/2023
31372R-NB-7	FED NATL MTG ASSOC #280386		12/01/2014	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453		12/01/2014	SCHEDULED REDEMPTION		2,809	2,809	2,909	2,967		(157)		(157)		2,809				217	06/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544		12/01/2014	SCHEDULED REDEMPTION		1,811	1,811	1,861	1,860		(49)		(49)		1,811				91	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2014	SCHEDULED REDEMPTION		3,968	3,968	4,173	4,117		(149)		(149)		3,968				229	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2014	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2014	SCHEDULED REDEMPTION		676	676	695	695		(18)		(18)		676				34	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2014	SCHEDULED REDEMPTION		766	766	794	823		(57)		(57)		766				37	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586		12/01/2014	SCHEDULED REDEMPTION		444	444	457	452		(7)		(7)		444				22	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369		12/01/2014	SCHEDULED REDEMPTION		106	106	113	114		(8)		(8)		106				5	09/01/2025
31374T-YZ-6	FED NATL MTG ASSOC #323928		08/01/2014	SCHEDULED REDEMPTION		51	51	50	51						51				1	09/01/2014
31374X-EU-0	FED NATL MTG ASSOC #326947		12/01/2014	SCHEDULED REDEMPTION		491	491	504	504		(13)		(13)		491				25	10/01/2025
31375C-W7-6	FED NATL MTG ASSOC #331070		12/01/2014	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132		12/01/2014	SCHEDULED REDEMPTION		127	127	130	132		(5)		(5)		127				6	01/01/2026
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2014	SCHEDULED REDEMPTION		1,217	1,217	1,260	1,278		(61)		(61)		1,217				33	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2014	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				3	10/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2014	SCHEDULED REDEMPTION		2,124	2,124	2,199	2,189		(65)		(65)		2,124				106	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2014	SCHEDULED REDEMPTION		322	322	330	328		(6)		(6)		322				10	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2014	SCHEDULED REDEMPTION		3,120	3,120	3,216	3,220		(100)		(100)		3,120				118	01/01/2023
31379T-E2-6	FED NATL MTG ASSOC #428653		12/01/2014	SCHEDULED REDEMPTION		10,852	10,852	11,128	11,091		(239)		(239)		10,852				552	07/01/2026
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2014	SCHEDULED REDEMPTION		3,086	3,086	3,165	3,153		(67)		(67)		3,086				144	07/01/2027
31380S-CR-2	FED NATL MTG ASSOC #448380		01/01/2014	MATURED		503	503	509	503						503				3	01/01/2014
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2014	Various		251	251	239	250		1		1		251				4	06/01/2014
31382S-BQ-3	FED NATL MTG ASSOC #490647		12/01/2014	SCHEDULED REDEMPTION		63	63	66	65		(2)		(2)		63				3	12/01/2015
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2014	SCHEDULED REDEMPTION		145	145	144	143		2		2		145				7	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2014	SCHEDULED REDEMPTION		516	516	536	547		(31)		(31)		516				26	05/01/2029
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2014	SCHEDULED REDEMPTION		2,159	2,159	2,241	2,328		(169)		(169)		2,159				43	09/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2014	Various		327	327	319	327						327				5	06/01/2014
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2014	SCHEDULED REDEMPTION		2,156	2,156	2,132	2,129		27		27		2,156				132	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2014	SCHEDULED REDEMPTION		2,099	2,099	2,179	2,216		(117)		(117)		2,099				105	08/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2014	SCHEDULED REDEMPTION		297	297	308	316		(20)		(20)		297				15	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814		12/01/2014	SCHEDULED REDEMPTION		2,283	2,283	2,370	2,323		(40)		(40)		2,283				97	10/01/2015
31383S-3D-0	FED NATL MTG ASSOC #512096		12/01/2014	SCHEDULED REDEMPTION		257	257	267	276		(19)		(19)		257				20	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2014	SCHEDULED REDEMPTION		185	185	192	200		(15)		(15)		185				9	10/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472		08/01/2014	SCHEDULED REDEMPTION		1,529	1,529	1,544	1,531		(2)		(2)		1,529				46	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767		08/01/2014	SCHEDULED REDEMPTION		10,806	10,806	10,914	10,817		(11)		(11)		10,806				312	09/01/2014
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2014	SCHEDULED REDEMPTION		91	91	91	91						91				4	09/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2014	SCHEDULED REDEMPTION		2,266	2,266	2,287	2,268		(2)		(2)		2,266				68	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170		12/01/2014	SCHEDULED REDEMPTION		1,507	1,507	1,521	1,510		(3)		(3)		1,507				66	03/01/2015
31384A-GV-4	FED NATL MTG ASSOC #517812		12/01/2014	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2014	SCHEDULED REDEMPTION		71	71	74	77		(5)		(5)		71				4	02/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2014	SCHEDULED REDEMPTION		2,487	2,487	2,557	2,705		(218)		(218)		2,487				100	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205		12/01/2014	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2014	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	01/01/2030
31384F-YY-7	FED NATL MTG ASSOC #522827		12/01/2014	SCHEDULED REDEMPTION		1,236	1,236	1,261	1,239		(4)		(4)		1,236				21	01/01/2015
31384G-NG-6	FED NATL MTG ASSOC #523391		12/01/2014	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	11/01/2029
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2014	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885		04/01/2014	SCHEDULED REDEMPTION		735	735	742	736		(1)		(1)		735				16	02/01/2015
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2014	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2014	SCHEDULED REDEMPTION		220	220	228	237		(17)		(17)		220				11	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974		01/01/2014	SCHEDULED REDEMPTION		1,462	1,462	1,519	1,481		(19)		(19)		1,462				9	02/01/2015
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2014	SCHEDULED REDEMPTION		136	136	142	137		(1)		(1)		136				3	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2014	SCHEDULED REDEMPTION		222	222	230	242		(20)		(20)		222				11	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2014	SCHEDULED REDEMPTION		137	137	142	149		(12)		(12)		137				9	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558		12/01/2014	SCHEDULED REDEMPTION		388	388	398	392		(4)		(4)		388				18	05/01/2015
31384P-QF-5	FED NATL MTG ASSOC #529754		12/01/2014	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022		12/01/2014	SCHEDULED REDEMPTION		31	31	33	35		(3)		(3)		31				2	03/01/2030

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
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2014	SCHEDULED REDEMPTION		686	686	711	742		(56)		(56)		686				36	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117		12/01/2014	SCHEDULED REDEMPTION		919	919	927	922		(2)		(2)		919				43	02/01/2015
31384Q-YY-3	FED NATL MTG ASSOC #530927		12/01/2014	SCHEDULED REDEMPTION		1,165	1,165	1,176	1,168		(3)		(3)		1,165				38	04/01/2015
31384R-TG-6	FED NATL MTG ASSOC #531651		12/01/2014	SCHEDULED REDEMPTION		508	508	513	509		(1)		(1)		508				21	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850		12/01/2014	SCHEDULED REDEMPTION		682	682	701	690		(8)		(8)		682				31	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006		12/01/2014	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633		02/01/2014	SCHEDULED REDEMPTION		148	148	149	148						148				2	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656		12/01/2014	SCHEDULED REDEMPTION		479	479	497	486		(7)		(7)		479				21	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015		01/01/2014	SCHEDULED REDEMPTION		2,131	2,131	2,213	2,336		(205)		(205)		2,131				14	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2014	SCHEDULED REDEMPTION		2,070	2,070	2,149	2,210		(141)		(141)		2,070				88	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2014	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				2	03/01/2030
31384U-EA-8	FED NATL MTG ASSOC #533929		12/01/2014	SCHEDULED REDEMPTION		891	891	900	893		(2)		(2)		891				44	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943		12/01/2014	SCHEDULED REDEMPTION		773	773	793	782		(9)		(9)		773				34	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946		12/01/2014	SCHEDULED REDEMPTION		88	88	89	88						88				4	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2014	SCHEDULED REDEMPTION		130	130	129	129						130				5	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2014	SCHEDULED REDEMPTION		891	891	900	894		(3)		(3)		891				45	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101		12/01/2014	SCHEDULED REDEMPTION		39	39	41	43		(4)		(4)		39				2	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2014	SCHEDULED REDEMPTION		169	169	175	182		(13)		(13)		169				8	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443		10/01/2014	SCHEDULED REDEMPTION		347	347	346	347						347				12	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2014	SCHEDULED REDEMPTION		244	244	253	270		(26)		(26)		244				12	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003		10/01/2014	SCHEDULED REDEMPTION		299	299	291	298		1		1		299				8	11/01/2014
31384V-NT-5	FED NATL MTG ASSOC #535102		12/01/2014	SCHEDULED REDEMPTION		350	350	364	354		(3)		(3)		350				12	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103		12/01/2014	SCHEDULED REDEMPTION		5,016	5,016	5,147	5,043		(27)		(27)		5,016				156	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104		12/01/2014	Various		306	306	318	309		(3)		(3)		306				10	12/01/2014
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2014	SCHEDULED REDEMPTION		613	613	635	660		(47)		(47)		613				33	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2014	SCHEDULED REDEMPTION		401	401	417	441		(40)		(40)		401				18	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315		12/01/2014	SCHEDULED REDEMPTION		6,243	6,243	6,483	6,310		(67)		(67)		6,243				244	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2014	SCHEDULED REDEMPTION		3,252	3,252	3,378	3,642		(390)		(390)		3,252				116	08/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2014	SCHEDULED REDEMPTION		1,025	1,025	1,048	1,034		(9)		(9)		1,025				35	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586		12/01/2014	SCHEDULED REDEMPTION		1,473	1,473	1,530	1,500		(27)		(27)		1,473				60	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2014	SCHEDULED REDEMPTION		6,056	6,056	6,289	6,164		(108)		(108)		6,056				247	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675		12/01/2014	SCHEDULED REDEMPTION		3,023	3,023	3,139	3,072		(49)		(49)		3,023				117	01/01/2016
31384W-EA-4	FED NATL MTG ASSOC #535729		12/01/2014	SCHEDULED REDEMPTION		578	578	590	583		(5)		(5)		578				21	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735		12/01/2014	SCHEDULED REDEMPTION		5,656	5,656	5,852	5,670		(14)		(14)		5,656				98	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740		12/01/2014	SCHEDULED REDEMPTION		9,458	9,458	9,822	9,624		(165)		(165)		9,458				375	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2014	SCHEDULED REDEMPTION		1,930	1,930	2,004	2,092		(162)		(162)		1,930				113	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801		12/01/2014	SCHEDULED REDEMPTION		2,858	2,858	2,968	2,922		(64)		(64)		2,858				121	03/01/2016
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2014	SCHEDULED REDEMPTION		3,102	3,102	3,167	3,134		(32)		(32)		3,102				121	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870		12/01/2014	SCHEDULED REDEMPTION		2,455	2,455	2,506	2,482		(27)		(27)		2,455				96	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2014	SCHEDULED REDEMPTION		57	57	59	62		(5)		(5)		57				3	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2014	SCHEDULED REDEMPTION		591	591	613	649		(58)		(58)		591				32	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2014	SCHEDULED REDEMPTION		170	170	176	188		(18)		(18)		170				5	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962		12/01/2014	SCHEDULED REDEMPTION		349	349	356	353		(4)		(4)		349				14	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005		10/01/2014	SCHEDULED REDEMPTION		1,354	1,354	1,406	1,364		(10)		(10)		1,354				36	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060		12/01/2014	SCHEDULED REDEMPTION		2,701	2,701	2,762	2,716		(15)		(15)		2,701				80	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2014	SCHEDULED REDEMPTION		62	62	64	69		(7)		(7)		62				3	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2014	SCHEDULED REDEMPTION		248	248	263	278		(29)		(29)		248				13	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2014	SCHEDULED REDEMPTION		141	141	146	161		(20)		(20)		141				7	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		08/01/2014	SCHEDULED REDEMPTION		1,033	1,033	1,043	1,034		(1)		(1)		1,033				29	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422		12/01/2014	SCHEDULED REDEMPTION		4,058	4,058	4,096	4,066		(8)		(8)		4,058				204	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794		12/01/2014	SCHEDULED REDEMPTION		1,980	1,980	2,056	2,011		(30)		(30)		1,980				68	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153		12/01/2014	SCHEDULED REDEMPTION		137	137	143	153		(16)		(16)		137				7	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321		12/01/2014	SCHEDULED REDEMPTION		671	671	677	673		(2)		(2)		671				33	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324		12/01/2014	SCHEDULED REDEMPTION		182	182	189	205		(23)		(23)		182				9	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2014	SCHEDULED REDEMPTION		206	206	214	233		(27)		(27)		206				9	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2014	SCHEDULED REDEMPTION		49	49	50	54		(5)		(5)		49				3	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875		12/01/2014	SCHEDULED REDEMPTION		476	476	481	478		(1)		(1)		476				24	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967		01/01/2014	SCHEDULED REDEMPTION		239	239	248	239						239				1	05/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384Y-2H-8	FED NATL MTG ASSOC #538176		04/01/2014	SCHEDULED REDEMPTION		723	723	729	724						723				12	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280		12/01/2014	SCHEDULED REDEMPTION		503	503	508	504		(1)		(1)		503				25	05/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2014	SCHEDULED REDEMPTION		115	115	119	128		(13)		(13)		115				6	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880		12/01/2014	SCHEDULED REDEMPTION		1,748	1,748	1,765	1,751		(3)		(3)		1,748				87	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927		12/01/2014	SCHEDULED REDEMPTION		125	125	126	125						125				5	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198		12/01/2014	SCHEDULED REDEMPTION		1,440	1,440	1,454	1,444		(3)		(3)		1,440				61	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2014	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				2	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220		12/01/2014	SCHEDULED REDEMPTION		118	118	121	131		(13)		(13)		118				5	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305		12/01/2014	SCHEDULED REDEMPTION		1,263	1,263	1,295	1,272		(10)		(10)		1,263				55	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2014	SCHEDULED REDEMPTION		78	78	81	87		(9)		(9)		78				4	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824		12/01/2014	SCHEDULED REDEMPTION		347	347	356	352		(4)		(4)		347				18	09/01/2015
31385D-GU-9	FED NATL MTG ASSOC #541211		12/01/2014	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379		08/01/2014	SCHEDULED REDEMPTION		307	307	310	308		(1)		(1)		307				11	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914		12/01/2014	SCHEDULED REDEMPTION		1,060	1,060	1,070	1,063		(3)		(3)		1,060				53	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949		12/01/2014	SCHEDULED REDEMPTION		540	540	561	589		(48)		(48)		540				25	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		12/01/2014	SCHEDULED REDEMPTION		153	153	159	170		(17)		(17)		153				8	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486		12/01/2014	SCHEDULED REDEMPTION		1,168	1,168	1,177	1,171		(3)		(3)		1,168				41	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2014	SCHEDULED REDEMPTION		63	63	65	70		(8)		(8)		63				3	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		12/01/2014	SCHEDULED REDEMPTION		761	761	790	817		(56)		(56)		761				38	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888		12/01/2014	SCHEDULED REDEMPTION		1,835	1,835	1,905	2,111		(275)		(275)		1,835				134	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2014	SCHEDULED REDEMPTION		71	71	75	82		(11)		(11)		71				4	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2014	SCHEDULED REDEMPTION		114	114	118	124		(10)		(10)		114				6	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2014	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2030
31385H-NN-8	FED NATL MTG ASSOC #544997		04/01/2014	SCHEDULED REDEMPTION		23	23	23	23						23					06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025		12/01/2014	SCHEDULED REDEMPTION		3,126	3,126	3,191	3,158		(32)		(32)		3,126				121	06/01/2016
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2014	SCHEDULED REDEMPTION		3,704	3,704	3,809	3,989		(285)		(285)		3,704				204	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149		12/01/2014	SCHEDULED REDEMPTION		4,504	4,504	4,692	4,576		(72)		(72)		4,504				163	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154		12/01/2014	SCHEDULED REDEMPTION		1,320	1,320	1,371	1,347		(27)		(27)		1,320				56	08/01/2016
31385H-VT-6	FED NATL MTG ASSOC #545226		12/01/2014	SCHEDULED REDEMPTION		249	249	259	254		(5)		(5)		249				10	09/01/2016
31385H-YA-4	FED NATL MTG ASSOC #545305		12/01/2014	SCHEDULED REDEMPTION		1,570	1,570	1,633	1,596		(27)		(27)		1,570				56	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369		12/01/2014	SCHEDULED REDEMPTION		809	809	840	826		(17)		(17)		809				33	09/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2014	SCHEDULED REDEMPTION		1,306	1,306	1,358	1,330		(24)		(24)		1,306				47	05/01/2017
31385J-JK-5	FED NATL MTG ASSOC #545766		12/01/2014	SCHEDULED REDEMPTION		13,787	13,787	14,340	14,061		(274)		(274)		13,787				492	07/01/2017
31385J-UL-0	FED NATL MTG ASSOC #546087		12/01/2014	SCHEDULED REDEMPTION		864	864	872	865		(1)		(1)		864				37	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115		12/01/2014	SCHEDULED REDEMPTION		821	821	829	825		(3)		(3)		821				39	07/01/2015
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2014	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				2	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2014	SCHEDULED REDEMPTION		1,540	1,540	1,575	1,560		(20)		(20)		1,540				61	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2014	SCHEDULED REDEMPTION		198	198	206	218		(20)		(20)		198				10	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2014	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644		12/01/2014	SCHEDULED REDEMPTION		426	426	442	450		(25)		(25)		426				22	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853		12/01/2014	SCHEDULED REDEMPTION		2,058	2,058	2,105	2,077		(19)		(19)		2,058				74	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203		12/01/2014	SCHEDULED REDEMPTION		975	975	1,000	989		(14)		(14)		975				40	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208		12/01/2014	SCHEDULED REDEMPTION		8,222	8,222	8,432	8,297		(75)		(75)		8,222				174	04/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2014	SCHEDULED REDEMPTION		4,490	4,490	4,662	4,902		(412)		(412)		4,490				305	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148		12/01/2014	SCHEDULED REDEMPTION		520	520	532	526		(6)		(6)		520				20	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2014	SCHEDULED REDEMPTION		929	929	939	951		(22)		(22)		929				46	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835		12/01/2014	SCHEDULED REDEMPTION		489	489	508	524		(35)		(35)		489				23	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885		02/01/2014	SCHEDULED REDEMPTION		6,691	6,691	6,869	6,757		(66)		(66)		6,691				81	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056		12/01/2014	SCHEDULED REDEMPTION		175	175	179	177		(2)		(2)		175				6	11/01/2017
31385W-XY-0	FED NATL MTG ASSOC #555195		12/01/2014	SCHEDULED REDEMPTION		41,451	41,451	43,183	42,284		(833)		(833)		41,451				1,523	11/01/2017
31385X-5Y-9	FED NATL MTG ASSOC #556263		12/01/2014	SCHEDULED REDEMPTION		83	83	85	84		(1)		(1)		83				3	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2014	SCHEDULED REDEMPTION		3,580	3,580	3,717	3,884		(305)		(305)		3,580				168	08/01/2030
31386A-DZ-6	FED NATL MTG ASSOC #557320		12/01/2014	SCHEDULED REDEMPTION		114	114	116	115		(1)		(1)		114				6	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		02/01/2014	SCHEDULED REDEMPTION		24	24	25	24						24					10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2014	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2014	SCHEDULED REDEMPTION		50	50	52	54		(3)		(3)		50				3	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996		12/01/2014	SCHEDULED REDEMPTION		7,931	7,931	7,995	7,946		(15)		(15)		7,931				354	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471		12/01/2014	SCHEDULED REDEMPTION		5,311	5,311	5,515	5,408		(98)		(98)		5,311				232	11/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2014	SCHEDULED REDEMPTION		495	495	495	501		(6)		(6)		495				23	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2014	SCHEDULED REDEMPTION		3,719	3,719	3,765	3,754		(34)		(34)		3,719				206	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645		12/01/2014	SCHEDULED REDEMPTION		901	901	936	921		(19)		(19)		901				36	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861		12/01/2014	SCHEDULED REDEMPTION		486	486	486	493		(7)		(7)		486				23	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2014	SCHEDULED REDEMPTION		161	161	165	163		(2)		(2)		161				7	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2014	SCHEDULED REDEMPTION		222	222	230	248		(27)		(27)		222				10	12/01/2030
31386F-BM-6	FED NATL MTG ASSOC #561744		12/01/2014	SCHEDULED REDEMPTION		2,812	2,812	2,978	3,148		(336)		(336)		2,812				151	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2014	SCHEDULED REDEMPTION		165	165	169	167		(2)		(2)		165				4	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078		12/01/2014	SCHEDULED REDEMPTION		83	83	86	91		(8)		(8)		83				4	12/01/2030
31386F-VF-9	FED NATL MTG ASSOC #562314		12/01/2014	SCHEDULED REDEMPTION		2,829	2,829	2,938	2,887		(58)		(58)		2,829				113	01/01/2016
31386G-K3-6	FED NATL MTG ASSOC #562914		12/01/2014	SCHEDULED REDEMPTION		124	124	126	125						124				5	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347		12/01/2014	SCHEDULED REDEMPTION		2,436	2,436	2,491	2,457		(21)		(21)		2,436				86	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845		12/01/2014	SCHEDULED REDEMPTION		2,370	2,370	2,431	2,400		(30)		(30)		2,370				106	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2014	SCHEDULED REDEMPTION		30,191	30,191	31,361	33,995		(3,804)		(3,804)		30,191				994	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2014	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2014	SCHEDULED REDEMPTION		557	557	578	604		(48)		(48)		557				26	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699		12/01/2014	SCHEDULED REDEMPTION		781	781	811	799		(19)		(19)		781				34	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2014	SCHEDULED REDEMPTION		44	44	45	44						44				2	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744		12/01/2014	SCHEDULED REDEMPTION		75,031	75,031	77,922	81,298		(6,267)		(6,267)		75,031				3,257	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928		12/01/2014	SCHEDULED REDEMPTION		974	974	1,011	995		(21)		(21)		974				33	01/01/2016
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2014	SCHEDULED REDEMPTION		43	43	44	48		(5)		(5)		43				2	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894		12/01/2014	SCHEDULED REDEMPTION		598	598	621	616		(18)		(18)		598				26	01/01/2016
31386N-LR-7	FED NATL MTG ASSOC #568336		12/01/2014	SCHEDULED REDEMPTION		566	566	586	596		(30)		(30)		566				29	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520		12/01/2014	SCHEDULED REDEMPTION		608	608	621	614		(7)		(7)		608				28	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524		12/01/2014	SCHEDULED REDEMPTION		358	358	371	363		(6)		(6)		358				16	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618		12/01/2014	SCHEDULED REDEMPTION		106	106	109	108		(2)		(2)		106				4	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2014	SCHEDULED REDEMPTION		228	228	237	249		(21)		(21)		228				11	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2014	SCHEDULED REDEMPTION		7,591	7,591	7,883	7,930		(339)		(339)		7,591				445	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2014	SCHEDULED REDEMPTION		454	454	473	466		(11)		(11)		454				17	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313		12/01/2014	SCHEDULED REDEMPTION		7,391	7,391	7,582	7,494		(103)		(103)		7,391				314	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899		12/01/2014	SCHEDULED REDEMPTION		981	981	1,019	1,032		(51)		(51)		981				49	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2014	SCHEDULED REDEMPTION		503	503	516	512		(9)		(9)		503				23	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490		12/01/2014	SCHEDULED REDEMPTION		175	175	182	176		(1)		(1)		175				8	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655		12/01/2014	SCHEDULED REDEMPTION		968	968	1,003	987		(20)		(20)		968				43	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014		12/01/2014	SCHEDULED REDEMPTION		2,475	2,475	2,570	2,503		(29)		(29)		2,475				108	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2014	SCHEDULED REDEMPTION		362	362	375	402		(40)		(40)		362				12	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520		12/01/2014	SCHEDULED REDEMPTION		1,029	1,029	1,050	1,039		(10)		(10)		1,029				42	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557		12/01/2014	SCHEDULED REDEMPTION		3,188	3,188	3,271	3,228		(39)		(39)		3,188				135	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870		12/01/2014	SCHEDULED REDEMPTION		1,592	1,592	1,639	1,652		(60)		(60)		1,592				61	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882		12/01/2014	SCHEDULED REDEMPTION		745	745	760	752		(7)		(7)		745				29	04/01/2016
31386T-P8-2	FED NATL MTG ASSOC #572947		12/01/2014	SCHEDULED REDEMPTION		6,500	6,500	6,636	6,577		(76)		(76)		6,500				210	04/01/2016
31386U-ZX-3	FED NATL MTG ASSOC #574158		12/01/2014	SCHEDULED REDEMPTION		3,052	3,052	3,169	3,087		(35)		(35)		3,052				125	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902		12/01/2014	SCHEDULED REDEMPTION		4,474	4,474	4,661	4,529		(55)		(55)		4,474				158	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2014	SCHEDULED REDEMPTION		1,306	1,306	1,356	1,325		(19)		(19)		1,306				56	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366		12/01/2014	SCHEDULED REDEMPTION		2,564	2,564	2,672	2,598		(33)		(33)		2,564				78	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2014	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116		12/01/2014	SCHEDULED REDEMPTION		263	263	268	265		(2)		(2)		263				12	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161		12/01/2014	SCHEDULED REDEMPTION		1,526	1,526	1,558	1,542		(16)		(16)		1,526				61	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2014	SCHEDULED REDEMPTION		1,357	1,357	1,410	1,481		(124)		(124)		1,357				85	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2014	SCHEDULED REDEMPTION		975	975	1,023	1,079		(104)		(104)		975				49	03/01/2031
31387B-S7-9	FED NATL MTG ASSOC #579342		12/01/2014	SCHEDULED REDEMPTION		161	161	164	162		(2)		(2)		161				6	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375		12/01/2014	SCHEDULED REDEMPTION		840	840	859	847		(7)		(7)		840				30	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828		12/01/2014	SCHEDULED REDEMPTION		103	103	107	105		(2)		(2)		103				4	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044		12/01/2014	SCHEDULED REDEMPTION		720	720	749	732		(12)		(12)		720				26	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158		12/01/2014	SCHEDULED REDEMPTION		2,105	2,105	2,152	2,129		(24)		(24)		2,105				92	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167		12/01/2014	SCHEDULED REDEMPTION		376	376	384	381		(5)		(5)		376				15	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177		12/01/2014	SCHEDULED REDEMPTION		962	962	1,000	979		(17)		(17)		962				32	10/01/2016
31387D-JH-3	FED NATL MTG ASSOC #580864		12/01/2014	SCHEDULED REDEMPTION		3,284	3,284	3,410	3,342		(58)		(58)		3,284				132	05/01/2016

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
31387D-KZ-1	FED NATL MTG ASSOC #580912		12/01/2014	SCHEDULED REDEMPTION		169	169	172	170		(2)		(2)		169				6	05/01/2016
31387D-SW-0	FED NATL MTG ASSOC #581133		12/01/2014	SCHEDULED REDEMPTION		11,911	11,911	12,369	12,094		(183)		(183)		11,911				488	05/01/2016
31387E-E2-9	FED NATL MTG ASSOC #581653		12/01/2014	SCHEDULED REDEMPTION		3,760	3,760	3,838	3,789		(29)		(29)		3,760				135	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896		12/01/2014	SCHEDULED REDEMPTION		933	933	954	941		(8)		(8)		933				45	07/01/2016
31387F-N2-6	FED NATL MTG ASSOC #582809		12/01/2014	SCHEDULED REDEMPTION		37	37	40	44		(7)		(7)		37				2	04/01/2031
31387J-QM-1	FED NATL MTG ASSOC #585560		12/01/2014	SCHEDULED REDEMPTION		241	241	247	243		(2)		(2)		241				10	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829		11/01/2014	SCHEDULED REDEMPTION		8,564	8,564	8,786	8,648		(83)		(83)		8,564				421	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269		12/01/2014	SCHEDULED REDEMPTION		121	121	123	122		(1)		(1)		121				5	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418		12/01/2014	SCHEDULED REDEMPTION		1,084	1,084	1,125	1,101		(18)		(18)		1,084				36	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468		12/01/2014	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				3	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568		12/01/2014	SCHEDULED REDEMPTION		4,839	4,839	4,948	4,870		(31)		(31)		4,839				209	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054		12/01/2014	SCHEDULED REDEMPTION		4,262	4,262	4,311	4,274		(12)		(12)		4,262				173	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072		12/01/2014	SCHEDULED REDEMPTION		7,482	7,482	7,637	7,549		(67)		(67)		7,482				323	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120		12/01/2014	SCHEDULED REDEMPTION		1,633	1,633	1,667	1,648		(15)		(15)		1,633				63	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084		12/01/2014	SCHEDULED REDEMPTION		2,771	2,771	2,843	2,813		(42)		(42)		2,771				121	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387		12/01/2014	SCHEDULED REDEMPTION		3,613	3,613	3,764	3,673		(59)		(59)		3,613				130	09/01/2016
31387R-AU-2	FED NATL MTG ASSOC #591419		12/01/2014	SCHEDULED REDEMPTION		15,069	15,069	15,382	15,225		(156)		(156)		15,069				608	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460		12/01/2014	SCHEDULED REDEMPTION		483	483	493	487		(5)		(5)		483				19	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251		12/01/2014	SCHEDULED REDEMPTION		1,428	1,428	1,483	1,515		(87)		(87)		1,428				97	09/01/2031
31387S-5G-7	FED NATL MTG ASSOC #593147		12/01/2014	SCHEDULED REDEMPTION		2,791	2,791	2,849	2,826		(35)		(35)		2,791				113	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148		12/01/2014	SCHEDULED REDEMPTION		5,070	5,070	5,201	5,115		(45)		(45)		5,070				221	08/01/2016
31387U-SL-6	FED NATL MTG ASSOC #594623		12/01/2014	SCHEDULED REDEMPTION		13,779	13,779	14,066	13,878		(99)		(99)		13,779				552	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2014	SCHEDULED REDEMPTION		486	486	515	565		(79)		(79)		486				26	06/01/2031
31387V-YQ-6	FED NATL MTG ASSOC #595719		12/01/2014	SCHEDULED REDEMPTION		4,385	4,385	4,476	4,430		(45)		(45)		4,385				178	08/01/2016
31387W-QG-5	FED NATL MTG ASSOC #596355		12/01/2014	SCHEDULED REDEMPTION		4,305	4,305	4,395	4,346		(41)		(41)		4,305				167	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356		12/01/2014	SCHEDULED REDEMPTION		5,628	5,628	5,745	5,679		(51)		(51)		5,628				217	07/01/2016
31387W-ZK-6	FED NATL MTG ASSOC #596646		12/01/2014	SCHEDULED REDEMPTION		538	538	549	545		(7)		(7)		538				22	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2014	SCHEDULED REDEMPTION		6,317	6,317	6,448	6,386		(70)		(70)		6,317				100	09/01/2016
31387X-JP-1	FED NATL MTG ASSOC #597070		12/01/2014	SCHEDULED REDEMPTION		229	229	234	232		(2)		(2)		229				9	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062		12/01/2014	SCHEDULED REDEMPTION		2,696	2,696	2,772	2,855		(159)		(159)		2,696				134	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249		12/01/2014	SCHEDULED REDEMPTION		199	199	203	201		(3)		(3)		199				8	07/01/2016
31388A-W2-6	FED NATL MTG ASSOC #599265		12/01/2014	SCHEDULED REDEMPTION		783	783	799	792		(8)		(8)		783				32	08/01/2016
31388B-Q2-1	FED NATL MTG ASSOC #599973		12/01/2014	SCHEDULED REDEMPTION		1,956	1,956	1,997	1,974		(18)		(18)		1,956				79	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203		12/01/2014	SCHEDULED REDEMPTION		43	43	46	50		(7)		(7)		43				3	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259		12/01/2014	SCHEDULED REDEMPTION		6,733	6,733	7,014	6,831		(99)		(99)		6,733				230	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260		12/01/2014	SCHEDULED REDEMPTION		7,095	7,095	7,242	7,181		(87)		(87)		7,095				222	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295		12/01/2014	SCHEDULED REDEMPTION		290	290	299	312		(22)		(22)		290				14	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410		12/01/2014	SCHEDULED REDEMPTION		215	215	219	216		(2)		(2)		215				7	10/01/2016
31388D-P4-4	FED NATL MTG ASSOC #601743		01/01/2014	SCHEDULED REDEMPTION		29	29	30	29						29					08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018		12/01/2014	SCHEDULED REDEMPTION		7,858	7,858	8,034	7,937		(79)		(79)		7,858				258	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2014	SCHEDULED REDEMPTION		468	468	486	511		(43)		(43)		468				19	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043		12/01/2014	SCHEDULED REDEMPTION		3,380	3,380	3,450	3,414		(34)		(34)		3,380				118	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383		12/01/2014	SCHEDULED REDEMPTION		4,684	4,684	4,782	4,728		(43)		(43)		4,684				175	08/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867		12/01/2014	SCHEDULED REDEMPTION		3,058	3,058	3,121	3,100		(42)		(42)		3,058				124	10/01/2016
31388J-XL-4	FED NATL MTG ASSOC #606483		12/01/2014	SCHEDULED REDEMPTION		66	66	68	67		(1)		(1)		66				3	09/01/2016
31388K-K6-8	FED NATL MTG ASSOC #607017		12/01/2014	SCHEDULED REDEMPTION		1,131	1,131	1,154	1,143		(12)		(12)		1,131				48	10/01/2016
31388K-7A-4	FED NATL MTG ASSOC #607589		12/01/2014	SCHEDULED REDEMPTION		309	309	316	313		(4)		(4)		309				12	11/01/2016
31388M-JQ-2	FED NATL MTG ASSOC #608771		12/01/2014	SCHEDULED REDEMPTION		12,073	12,073	12,266	12,122		(49)		(49)		12,073				399	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815		08/01/2014	SCHEDULED REDEMPTION		10,831	10,831	11,003	10,884		(53)		(53)		10,831				258	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042		12/01/2014	SCHEDULED REDEMPTION		4,916	4,916	5,018	4,978		(62)		(62)		4,916				207	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077		12/01/2014	SCHEDULED REDEMPTION		495	495	506	501		(5)		(5)		495				18	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2014	SCHEDULED REDEMPTION		927	927	981	1,044		(118)		(118)		927				49	07/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570		12/01/2014	SCHEDULED REDEMPTION		4,235	4,235	4,323	4,281		(45)		(45)		4,235				172	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613		12/01/2014	SCHEDULED REDEMPTION		2,897	2,897	2,957	2,925		(28)		(28)		2,897				104	11/01/2016
31388Q-W8-8	FED NATL MTG ASSOC #611871		12/01/2014	SCHEDULED REDEMPTION		3,436	3,436	3,507	3,484		(48)		(48)		3,436				139	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013		01/01/2014	SCHEDULED REDEMPTION		4,322	4,322	4,488	4,814		(491)		(491)		4,322				27	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775		12/01/2014	SCHEDULED REDEMPTION		169	169	176	173		(4)		(4)		169				14	11/01/2016
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2014	SCHEDULED REDEMPTION		203	203	215	229		(26)		(26)		203				11	07/01/2031

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
31388U-PK-0	FED NATL MTG ASSOC #615226		12/01/2014	SCHEDULED REDEMPTION		240	240	245	243		(3)		(3)		240				10	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077		12/01/2014	SCHEDULED REDEMPTION		15,921	15,921	16,252	16,077		(155)		(155)		15,921				727	11/01/2016
31388X-AD-6	FED NATL MTG ASSOC #617504		12/01/2014	SCHEDULED REDEMPTION		4,495	4,495	4,675	4,574		(79)		(79)		4,495				158	01/01/2017
31388X-UC-6	FED NATL MTG ASSOC #618079		12/01/2014	SCHEDULED REDEMPTION		10,510	10,510	10,728	10,614		(104)		(104)		10,510				455	12/01/2016
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2014	SCHEDULED REDEMPTION		11,130	11,130	11,130	11,130						11,130				416	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266		10/01/2014	SCHEDULED REDEMPTION		109	109	113	110		(1)		(1)		109				4	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267		12/01/2014	SCHEDULED REDEMPTION		11,211	11,211	11,558	11,429		(218)		(218)		11,211				479	06/01/2021
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2014	SCHEDULED REDEMPTION		300	300	311	325		(25)		(25)		300				14	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941		12/01/2014	SCHEDULED REDEMPTION		664	664	684	673		(8)		(8)		664				26	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987		12/01/2014	SCHEDULED REDEMPTION		2,156	2,156	2,208	2,178		(22)		(22)		2,156				101	01/01/2017
31389L-3R-8	FED NATL MTG ASSOC #629108		12/01/2014	SCHEDULED REDEMPTION		1,950	1,950	2,028	1,989		(39)		(39)		1,950				66	04/01/2017
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2014	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	03/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		12/01/2014	SCHEDULED REDEMPTION		1,570	1,570	1,633	1,605		(35)		(35)		1,570				51	04/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2014	SCHEDULED REDEMPTION		144,487	144,487	144,487	144,487						144,487				6,386	12/01/2031
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2014	SCHEDULED REDEMPTION		2,702	2,702	2,806	2,858		(156)		(156)		2,702				126	04/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299		04/01/2014	SCHEDULED REDEMPTION		19,650	19,650	20,405	20,730		(1,079)		(1,079)		19,650				488	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302		12/01/2014	SCHEDULED REDEMPTION		593	593	616	628		(35)		(35)		593				28	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2014	SCHEDULED REDEMPTION		3,203	3,203	3,326	3,394		(191)		(191)		3,203				150	03/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032		12/01/2014	SCHEDULED REDEMPTION		3,129	3,129	3,255	3,187		(58)		(58)		3,129				91	01/01/2018
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2014	SCHEDULED REDEMPTION		159	159	165	170		(12)		(12)		159				8	04/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837		12/01/2014	SCHEDULED REDEMPTION		6,520	6,520	6,793	6,650		(130)		(130)		6,520				226	05/01/2017
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2014	SCHEDULED REDEMPTION		24,003	24,003	25,353	25,296		(1,293)		(1,293)		24,003				1,729	07/01/2032
31391H-EQ-3	FED NATL MTG ASSOC #667143		12/01/2014	SCHEDULED REDEMPTION		189,585	189,585	193,828	191,287		(1,702)		(1,702)		189,585				6,056	10/01/2017
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2014	SCHEDULED REDEMPTION		15,327	15,327	15,588	15,658		(331)		(331)		15,327				226	11/01/2032
31391P-2L-9	FED NATL MTG ASSOC #673179		12/01/2014	SCHEDULED REDEMPTION		157,435	157,435	164,200	159,983		(2,548)		(2,548)		157,435				4,277	02/01/2018
31391V-HB-2	FED NATL MTG ASSOC #678026		12/01/2014	SCHEDULED REDEMPTION		1,868	1,868	1,943	1,897		(29)		(29)		1,868				74	09/01/2017
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2014	SCHEDULED REDEMPTION		57,422	57,422	59,781	61,066		(3,645)		(3,645)		57,422				3,012	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2014	SCHEDULED REDEMPTION		268,570	268,570	268,570	268,570						268,570				5,747	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2014	SCHEDULED REDEMPTION		77,810	77,810	77,810	77,810						77,810				2,882	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2014	SCHEDULED REDEMPTION		15,658	15,658	15,658	15,658						15,658				482	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2014	SCHEDULED REDEMPTION		39,205	39,205	39,205	39,205						39,205				1,251	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2014	SCHEDULED REDEMPTION		122,133	122,133	122,133	122,133						122,133				1,888	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2014	SCHEDULED REDEMPTION		36,426	36,426	36,426	36,426						36,426				1,151	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2014	SCHEDULED REDEMPTION		847	847	826	830		16		16		847				26	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2014	SCHEDULED REDEMPTION		160,164	160,164	160,164	160,164						160,164				3,159	02/01/2036
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2014	SCHEDULED REDEMPTION		4,572	4,572	4,706	4,660		(88)		(88)		4,572				193	06/01/2021
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2014	SCHEDULED REDEMPTION		703,295	703,295	734,943	733,575		(30,280)		(30,280)		703,295				20,259	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2014	SCHEDULED REDEMPTION		316,471	316,471	316,471	316,471						316,471				5,946	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2014	SCHEDULED REDEMPTION		10,207	10,207	10,207	10,207						10,207				321	03/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338		12/01/2014	SCHEDULED REDEMPTION		84,358	84,358	84,358	84,358						84,358				2,537	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2014	SCHEDULED REDEMPTION		178,851	178,851	178,851	178,851						178,851				2,801	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2014	SCHEDULED REDEMPTION		6,770	6,770	6,587	6,614		156		156		6,770				199	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2014	SCHEDULED REDEMPTION		47,953	47,953	49,747	49,092		(1,140)		(1,140)		47,953				1,351	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2014	SCHEDULED REDEMPTION		63,386	63,386	63,386	63,386						63,386				1,199	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2014	SCHEDULED REDEMPTION		147,178	147,178	153,284	154,428		(7,249)		(7,249)		147,178				5,683	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2014	SCHEDULED REDEMPTION		341,830	341,830	357,266	359,657		(17,827)		(17,827)		341,830				8,657	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2014	SCHEDULED REDEMPTION		498,888	498,888	516,544	518,142		(19,254)		(19,254)		498,888				16,310	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2014	SCHEDULED REDEMPTION		240,360	240,360	249,262	249,526		(9,166)		(9,166)		240,360				7,449	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2014	SCHEDULED REDEMPTION		83,309	83,309	86,765	86,908		(3,599)		(3,599)		83,309				3,246	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2014	SCHEDULED REDEMPTION		351,578	351,578	364,735	364,245		(12,667)		(12,667)		351,578				9,549	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		12/01/2014	SCHEDULED REDEMPTION		527,402	527,402	573,300	565,200		(37,797)		(37,797)		527,402				10,588	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2014	SCHEDULED REDEMPTION		309,563	309,563	322,646	323,029		(13,466)		(13,466)		309,563				7,981	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2014	SCHEDULED REDEMPTION		61,616	61,616	63,797	64,108		(2,492)		(2,492)		61,616				1,831	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2014	SCHEDULED REDEMPTION		1,256	1,256	1,281	1,288		(32)		(32)		1,256				39	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2014	SCHEDULED REDEMPTION		58,918	58,918	61,065	60,731		(1,812)		(1,812)		58,918				2,231	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2014	SCHEDULED REDEMPTION		240,140	240,140	250,103	249,953		(9,813)		(9,813)		240,140				7,872	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2014	SCHEDULED REDEMPTION		195,448	195,448	203,709	204,506		(9,058)		(9,058)		195,448				6,403	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2014	SCHEDULED REDEMPTION		844,979	844,979	884,060	886,684		(41,705)		(41,705)		844,979				15,963	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		12/01/2014	SCHEDULED REDEMPTION		880,007	880,007	920,467	917,965		(37,958)		(37,958)		880,007				17,725	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		12/01/2014	SCHEDULED REDEMPTION		1,140,731	1,140,731	1,193,178	1,193,668		(52,937)		(52,937)		1,140,731				20,599	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2014	SCHEDULED REDEMPTION		366,600	366,600	386,648	386,287		(19,687)		(19,687)		366,600				8,184	06/01/2032
343136-2M-8	FL TPK AUTH-A-REF		06/30/2014	JEFFERIES & COMPANY, INC.		13,037,650	11,280,000	13,536,790	13,260,483		(218,097)		(218,097)		13,042,386		(4,736)	(4,736)	567,133	07/01/2018
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07		03/19/2014	Various		1,548,909	1,480,000	1,483,537	1,481,357		(87)		(87)		1,481,269		67,640	67,640	26,455	05/01/2022
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		07/01/2014	CALLED @ 100.00000000		130,000	130,000	129,350	129,576		11		11		129,586		414	414	6,756	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2014	CALLED @ 100.00000000		620,000	620,000	620,000	620,000						620,000				31,000	07/01/2023
343136-3X-3	FLORIDA ST TPK AUTH TPK REV		12/31/2014	Various		3,967,973	3,800,000	3,773,590			368		368		3,773,958		194,015	194,015	44,589	07/01/2031
343136-3Z-8	FLORIDA ST TPK AUTH TPK REV		12/01/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,338,111	2,205,000	2,178,342			524		524		2,178,866		159,245	159,245	54,403	07/01/2033
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		06/01/2014	CALLED @ 100.00000000		100,000	100,000	104,746	100,244		(244)		(244)		100,000				2,500	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A		06/01/2014	CALLED @ 100.00000000		2,315,000	2,315,000	2,407,970	2,319,805		(4,805)		(4,805)		2,315,000				57,875	06/01/2017
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07		12/10/2014	PRE-REFUNDING		406,097	405,000	409,700	406,413		(316)		(316)		406,097		(1)	(1)	20,756	12/01/2021
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A		10/01/2014	MATURED		505,000	505,000	452,013	500,845		4,155		4,155		505,000				41,031	10/01/2014
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A		10/15/2014	CALLED @ 100.00000000		570,000	570,000	570,000	570,000						570,000				38,717	12/01/2021
375306-AG-2	GILBERT AZ WTR RES WTR 2007 SUB		10/01/2014	MATURED		3,075,000	3,075,000	3,253,842	3,099,922		(24,922)		(24,922)		3,075,000				153,750	10/01/2014
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		01/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,596,360	3,460,000	3,473,459	3,463,227		(134)		(134)		3,463,092		133,267	133,267	91,250	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		01/30/2014	Various		3,936,027	3,795,000	3,797,770	3,795,665		(28)		(28)		3,795,637		140,390	140,390	100,448	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		01/23/2014	BOSC, INC.		3,083,555	2,980,000	2,968,020	2,971,410		39		39		2,971,449		112,106	112,106	84,533	07/01/2026
38611T-AE-7	GRAND PARKWAY TRANSPRTN CORP TX SYS TOLL		02/15/2014	CALLED @ 100.00000000		25,000,000	25,000,000	25,194,750	25,156,876		(9,314)		(9,314)		25,147,562		(147,562)	(147,562)	186,111	10/01/2017
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04		12/01/2014	CALLED @ 100.00000000		845,000	845,000	899,655	850,857		(5,857)		(5,857)		845,000				42,250	12/01/2017
401905-DL-5	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		1,690,000	1,690,000	1,786,584	1,698,617		(8,617)		(8,617)		1,690,000				84,500	10/01/2016
401905-DM-3	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		1,775,000	1,775,000	1,862,987	1,782,880		(7,880)		(7,880)		1,775,000				88,750	10/01/2017
401905-DN-1	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		1,865,000	1,865,000	1,944,990	1,872,188		(7,188)		(7,188)		1,865,000				93,250	10/01/2018
401905-DP-6	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		1,960,000	1,960,000	2,031,089	1,966,409		(6,409)		(6,409)		1,960,000				98,000	10/01/2019
401905-DQ-4	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		2,055,000	2,055,000	2,121,068	2,060,969		(5,969)		(5,969)		2,055,000				102,750	10/01/2020
401905-DR-2	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		2,160,000	2,160,000	2,215,318	2,165,015		(5,015)		(5,015)		2,160,000				108,000	10/01/2021
401905-DT-8	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		2,380,000	2,380,000	2,406,323	2,382,404		(2,404)		(2,404)		2,380,000				119,000	10/01/2023
401905-DU-5	GULF CST TX WST DISP BAYPORT AREA 04		10/01/2014	CALLED @ 100.00000000		2,500,000	2,500,000	2,509,725	2,500,892		(892)		(892)		2,500,000				125,000	10/01/2024
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04		01/01/2014	CALLED @ 100.00000000		235,000	235,000	241,545	235,000						235,000				5,875	01/01/2024
414009-HR-4	HARRIS CNTY TEX CULTURAL ED FA		12/23/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,497	100,000	117,345			(1,673)		(1,673)		115,672		825	825	2,750	12/01/2019
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		06/01/2014	MATURED		1,345,000	1,345,000	1,482,042	1,351,251		(6,251)		(6,251)		1,345,000				36,988	06/01/2014
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2014	CALLED @ 100.00000000		190,000	190,000	187,469	188,776		61		61		188,837		1,163	1,163	11,970	06/01/2025
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2014	CALLED @ 100.00000000		190,000	190,000	198,313	190,000						190,000				12,113	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2014	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				6,300	01/01/2016
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2014	Various		55,000	55,000	57,297	55,956		(96)		(96)		55,861		(861)	(861)	2,850	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2014	Various		50,000	50,000	49,899	49,830		11		11		49,841		159	159	2,700	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2014	Various		55,000	55,000	54,061	54,270		37		37		54,307		693	693	2,925	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		06/23/2014	Various		1,231,681	1,155,000	1,085,485	1,102,234		1,326		1,326		1,103,559		128,122	128,122	36,669	03/01/2023
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01		11/15/2014	CALLED @ 100.00000000		1,235,000	1,235,000	1,389,834	1,258,806		(14,890)		(14,890)		1,243,916		(8,916)	(8,916)	64,838	11/15/2015
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		12/01/2014	CALLED @ 100.00000000		325,000	325,000	325,000	320,317	4,683			4,683		325,000				25,188	12/01/2019
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A		12/29/2014	Various		1,200,000	5,650,000	639,820	2,825,000			1,625,000	(1,625,000)		1,200,000					05/01/2038
442438-LG-0	HOUSTON TX WTR SYS 1979		12/01/2014	MATURED		135,000	135,000	152,010	135,000						135,000				8,640	12/01/2014
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2014	MATURED		25,000	25,000	25,000	25,000						25,000				703	01/01/2014
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		1,380,000	1,380,000	1,362,695	1,370,197		376		376		1,370,573		9,427	9,427	36,225	11/15/2021
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		980,000	980,000	980,000	980,000						980,000				25,725	11/15/2022
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04		05/15/2014	CALLED @ 100.00000000		3,000,000	3,000,000	2,981,880	2,988,574		331		331		2,988,905		11,095	11,095	78,750	11/15/2023
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		02/01/2014	Various		2,011,832	1,945,000	1,945,000	1,945,000						1,945,000		66,832	66,832	44,113	08/01/2021
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		02/03/2014	CALLED @ 100.00000000		185,000	185,000	197,010	185,132		(124)		(124)		185,008		(8)	(8)	4,625	08/01/2016
454623-5F-2	INDIANA BOND BK HANCOCK MEM 04		09/03/2014	CALLED @ 100.00000000		1,005,000	1,005,000	1,054,788	1,008,537		(3,537)		(3,537)		1,005,000				57,453	08/01/2016
45506D-MU-6	INDIANA ST FIN AUTH REV		12/04/2014	Various		250,577	225,000	248,303			(355)		(355)		247,948		2,628	2,628	2,063	10/01/2044
45528U-LR-0	INDIANAPOLIS IND LOC PUB IMPT		12/01/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		234,473	200,000	232,432			(641)		(641)		231,791		2,682	2,682	1,319	01/01/2021
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2014	MATURED		1,620,000	1,620,000	1,675,939	1,620,000						1,620,000				99,630	07/01/2014

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
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		01/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		271,965	250,000	250,313	250,124		(1)		(1)		250,124		21,841	21,841	1,250	12/01/2024
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,335,000	1,335,000	1,348,884	1,335,297		(297)		(297)		1,335,000				33,375	03/01/2021
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,385,000	1,385,000	1,393,324	1,385,178		(178)		(178)		1,385,000				34,625	03/01/2022
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,455,000	1,455,000	1,455,917	1,455,020		(20)		(20)		1,455,000				36,375	03/01/2023
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A		03/01/2014	CALLED @ 100.00000000		1,425,000	1,425,000	1,414,355	1,424,703		297		297		1,425,000				35,625	03/01/2024
46613C-G4-1	JEA FLA ELEC SYS REV		02/21/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		6,405,488	6,100,000	6,022,347	6,023,038		309		309		6,023,346		382,142	382,142	122,847	10/01/2038
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A		09/01/2014	CALLED @ 100.00000000		230,000	230,000	220,791	221,406		429		429		221,835		8,165	8,165	11,213	09/01/2025
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S		12/01/2014	CALLED @ 100.00000000		1,660,000	1,660,000	1,641,325	1,644,327		1,069		1,069		1,645,397		14,603	14,603	85,219	06/01/2023
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04		07/01/2014	CALLED @ 100.00000000		4,340,000	4,340,000	4,390,387	4,343,162		(3,162)		(3,162)		4,340,000				217,000	07/01/2024
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04		07/01/2014	CALLED @ 100.00000000		900,000	900,000	893,880	895,683		122		122		895,805		4,195	4,195	45,000	07/01/2027
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C		11/15/2014	MATURED		940,000	940,000	970,174	945,340		(5,340)		(5,340)		940,000				42,300	11/15/2014
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		10/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,208,010	1,000,000	1,200,170			(7,969)		(7,969)		1,192,201		15,809	15,809	16,944	04/01/2022
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		12/01/2014	CALLED @ 100.00000000		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				86,025	06/01/2023
505453-AH-3	LAC COURTE OREILLES WI G O TRIBE 03A		12/01/2014	CALLED @ 100.00000000		4,480,000	4,480,000	4,480,000	4,518,056		6,744		6,744		4,524,800		(44,800)	(44,800)	358,400	12/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004		11/01/2014	CALLED @ 100.00000000		1,170,000	1,170,000	1,282,402	1,180,988		(10,988)		(10,988)		1,170,000				61,425	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004		11/01/2014	CALLED @ 100.00000000		3,710,000	3,710,000	3,976,638	3,736,374		(26,374)		(26,374)		3,710,000				194,775	11/01/2016
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		11/01/2014	Various		108,777	108,777	108,777	100,620	8,157			8,157		108,777				7,741	05/01/2032
504750-CF-5	LASALLE IL WTRWKS REV SER 1978		05/01/2014	MATURED		65,000	65,000	65,000	65,000						65,000				2,275	05/01/2014
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06		01/15/2014	Various		2,599,969	2,460,000	2,409,472	2,425,367		140		140		2,425,507		174,462	174,462	52,275	08/01/2024
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		12/01/2014	CALLED @ 100.00000000		4,155,000	4,155,000	4,320,577	4,172,687		(17,687)		(17,687)		4,155,000				207,750	12/01/2019
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P		12/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		289,663	250,000	289,480			(699)		(699)		288,781		881	881	139	07/01/2039
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		11/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		56,099	50,000	55,681			(98)		(98)		55,583		515	515	507	08/01/2044
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008		08/22/2014	DIRECT		4,835,000	18,605,000	3,392,668	4,651,250						4,651,250		183,750	183,750		05/01/2038
546398-S8-2	LOUISIANA PUB FACS AUTH REV		12/15/2014	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				5,688	12/15/2022
546462-EC-2	LOUISIANA ST ENERGY & PWR AUTH		06/24/2014	Various		10,668,016	10,000,000	9,845,200	9,845,713		1,035		1,035		9,846,748		821,269	821,269	306,849	06/01/2044
54810C-5Q-9	LOWER COLORADO RIVER TX AUTH REVENUE REF		08/27/2014	PRE-REFUNDING		7,619,318	6,680,000	8,082,266	7,785,915		(162,454)		(162,454)		7,623,461		(4,143)	(4,143)	261,633	05/15/2018
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05		01/15/2014	BAUM, GEORGE K. & COMPANY		438,218	425,000	436,003	426,241		(74)		(74)		426,167		12,051	12,051	2,951	12/01/2023
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05		01/15/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		704,934	685,000	698,919	686,574		(94)		(94)		686,480		18,453	18,453	4,757	12/01/2024
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2014	MATURED		185,000	185,000	199,923	185,000						185,000				9,250	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/25/2014	CALLED @ 100.00000000		105,000	105,000	112,673	105,000						105,000				6,038	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/25/2014	CALLED @ 100.00000000		80,000	80,000	85,186	80,000						80,000				4,600	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/25/2014	CALLED @ 100.00000000		90,000	90,000	94,296	90,000						90,000				5,175	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/25/2014	CALLED @ 100.00000000		85,000	85,000	88,307	85,000						85,000				4,888	07/01/2019
560425-SZ-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A		09/15/2014	CALLED @ 100.00000000		3,080,000	3,080,000	3,237,326	3,089,626		(9,626)		(9,626)		3,080,000				186,378	07/01/2015
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A		09/15/2014	CALLED @ 100.00000000		2,860,000	2,860,000	2,987,327	2,867,817		(7,817)		(7,817)		2,860,000				173,081	07/01/2016
560425-TH-3	MAINE HLTH & HIGHER EDL FACS AUTH 04A		09/15/2014	CALLED @ 100.00000000		3,395,000	3,395,000	3,499,362	3,401,454		(6,454)		(6,454)		3,395,000				205,542	07/01/2020
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004		11/20/2014	CALLED @ 100.00000000		1,285,000	1,285,000	1,430,969	1,297,984		(12,984)		(12,984)		1,285,000				71,216	10/01/2015
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004		11/20/2014	CALLED @ 100.00000000		505,000	505,000	557,220	509,661		(4,661)		(4,661)		505,000				28,039	10/01/2016
567815-BP-9	MARIN CA MUN WTR DIST COP 2004		07/01/2014	CALLED @ 100.00000000		280,000	280,000	278,393	278,833		29		29		278,862		1,138	1,138	14,000	07/01/2029
574204-WN-9	MARYLAND ST DEPT OF TRANSPORTATION CONSO		06/19/2014	GOLDMAN, SACHS & CO.		11,155,163	9,930,000	11,848,377	11,351,992		(203,117)		(203,117)		11,148,875		6,288	6,288	321,346	05/01/2017
575312-BR-3	MASON OH SWR SYS IMPT 04 REF		06/01/2014	CALLED @ 100.00000000		1,055,000	1,055,000	1,090,923	1,056,805		(1,805)		(1,805)		1,055,000				25,056	12/01/2018
575312-BS-1	MASON OH SWR SYS IMPT 04 REF		06/01/2014	CALLED @ 100.00000000		1,360,000	1,360,000	1,395,088	1,361,771		(1,771)		(1,771)		1,360,000				32,300	12/01/2019
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128		03/11/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,153,335	2,035,000	2,035,000	2,035,000						2,035,000		118,335	118,335	19,626	12/01/2023
575765-ZN-5	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM		07/01/2014	MATURED		5,965,000	5,965,000	6,542,531	6,084,914		(119,914)		(119,914)		5,965,000				298,250	07/01/2014
576000-NP-4	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX		06/10/2014	BANK OF AMERICA/MERRILL LYNCH		12,471,140	11,000,000	13,207,590	12,675,900		(205,830)		(205,830)		12,470,070		1,070	1,070	455,278	08/15/2017
57604T-AM-8	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA		06/12/2014	MORGAN STANLEY		14,332,422	12,030,000	15,292,897	14,662,235		(181,256)		(181,256)		14,480,979		(148,558)	(148,558)	327,483	06/01/2020
574218-QP-1	MD HLTH HGR EDUCTNL-C JOHNS HOPKINS		05/06/2014	Various		16,213,080	15,000,000	14,703,000	14,704,688		1,628		1,628		14,706,316		1,506,764	1,506,764	507,292	05/15/2043
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF		09/01/2014	MATURED		1,145,000	1,145,000	1,216,895	1,150,338		(5,338)		(5,338)		1,145,000				60,113	09/01/2014
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D		07/01/2014	MATURED		2,220,000	2,220,000	2,099,981	2,213,082		6,919		6,919		2,220,000				111,000	07/01/2014

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
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D		09/08/2014	CALLED @ 100.00000000		3,585,000	3,585,000	3,490,643	3,562,317		5,948		5,948		3,568,265		16,735	16,735	212,610	07/01/2016
59259Y-FH-7	METROPOLITAN TRANSN AUTH N Y REV F		04/15/2014	Various		10,974,166	10,290,000	10,169,916	10,171,081		1,030		1,030		10,172,111		802,055	802,055	211,392	11/15/2034
59333P-GD-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03D		10/01/2014	MATURED		1,000,000	1,000,000	1,057,080	1,000,000						1,000,000				52,500	10/01/2014
59333P-SU-3	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E		10/01/2014	MATURED		3,470,000	3,470,000	3,257,879	3,438,810		31,190		31,190		3,470,000				182,175	10/01/2014
59335K-BP-1	MIAMI-DADE CNTY FLA SEAPORT RE		01/29/2014	BANK OF AMERICA/MERRILL LYNCH		5,452,850	5,000,000	5,018,550	5,018,164		(123)		(123)		5,018,041		434,809	434,809	110,833	10/01/2042
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79		11/15/2014	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				9,100	11/15/2016
59447P-MP-3	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		06/10/2014	GUGGENHEIM SECURITIES, LLC		16,177,840	14,000,000	17,052,140	16,384,004		(230,278)		(230,278)		16,153,726		24,114	24,114	661,111	07/01/2018
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2014	MATURED		535,000	535,000	547,712	535,780		(780)		(780)		535,000				28,756	08/15/2014
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE		06/01/2014	MATURED		6,540,000	6,540,000	6,540,000	6,540,000						6,540,000				142,245	06/01/2014
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE		12/01/2014	MATURED		6,565,000	6,565,000	6,565,000	6,565,000						6,565,000				292,143	12/01/2014
60039G-AK-9	MILLEDGEVILLE GA DEV GA CLG & ST UNIV 04		09/01/2014	CALLED @ 101.00000000		2,000,000	2,000,000	1,975,200	2,015,519		4,481		4,481		2,020,000		(20,000)	(20,000)	125,000	09/01/2019
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		12/01/2014	Various		1,353,750	1,275,000	1,275,000	1,275,000						1,275,000		78,750	78,750	70,569	07/01/2023
60534Q-RJ-2	MISSISSIPPI DEV BK BILOXI 06A		02/11/2014	BB&T CAPITAL MARKETS		2,172,261	2,035,000	2,030,421	2,032,081		33		33		2,032,114		140,147	140,147	26,201	11/01/2022
60636C-NL-9	MISSOURI DEV FIN INDEPENDENCE WTR 04		11/01/2014	CALLED @ 100.00000000		1,350,000	1,350,000	1,339,686	1,343,848		6,152		6,152		1,350,000				67,500	11/01/2024
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04		11/01/2014	CALLED @ 100.00000000		945,000	945,000	978,122	948,275		(3,275)		(3,275)		945,000				47,250	11/01/2017
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		12/01/2014	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						180,000				9,021	09/01/2023
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06		01/09/2014	Various		5,969,365	5,725,000	5,860,098	5,759,266		(584)		(584)		5,758,682		210,683	210,683	153,303	01/01/2024
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		01/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,725,491	1,575,000	1,685,880	1,616,246		(198)		(198)		1,616,048		109,443	109,443	21,000	04/01/2021
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B		01/08/2014	Various		1,565,107	1,440,000	1,549,656	1,489,044		(354)		(354)		1,488,689		76,418	76,418	8,192	12/01/2023
611538-AS-8	MONROEVILLE PA MUNI AUTH WATER 08A		12/01/2014	MATURED		1,270,000	1,270,000	1,420,990	1,292,202		(22,202)		(22,202)		1,270,000				63,500	12/01/2014
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2014	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,750	12/01/2022
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR		07/01/2014	CALLED @ 100.00000000		440,000	440,000	437,804	439,754		102		102		439,856		144	144	25,080	07/01/2015
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		12/01/2014	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				5,259	07/01/2024
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I		09/01/2014	CALLED @ 100.00000000		470,000	470,000	492,231	471,799		(1,799)		(1,799)		470,000				23,500	09/01/2021
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07A		07/01/2014	MATURED		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				230,375	07/01/2014
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB		09/05/2014	CALLED @ 100.00000000		10,800,000	10,800,000	11,958,374	10,800,000						10,800,000				603,750	09/15/2014
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2014	MATURED		95,000	95,000	95,000	95,000						95,000				2,850	01/01/2014
647719-MT-7	NEW ORLEANS LA SEW SVC REV		09/23/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		346,654	300,000	341,463			(1,864)		(1,864)		339,599		7,055	7,055	3,472	06/01/2019
647719-MU-4	NEW ORLEANS LA SEW SVC REV		07/11/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,089	100,000	114,253			(88)		(88)		114,165		2,924	2,924	194	06/01/2020
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002		06/01/2014	MATURED		1,895,000	1,895,000	2,036,291	1,895,000						1,895,000				47,375	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002		08/01/2014	CALLED @ 100.00000000		3,050,000	3,050,000	3,204,056	3,050,000						3,050,000				101,667	06/01/2017
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002		08/01/2014	CALLED @ 100.00000000		3,400,000	3,400,000	3,545,724	3,400,000						3,400,000				113,333	06/01/2018
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002		08/01/2014	CALLED @ 100.00000000		3,345,000	3,345,000	3,437,857	3,345,000						3,345,000				111,500	06/01/2020
649710-J7-9	NEW YORK CITY NY TRANS FIN AUTH REV FUTU		06/19/2014	OPPENHEIMER & CO., INC.		14,945,847	13,495,000	15,773,766	15,152,420		(279,079)		(279,079)		14,873,342		72,506	72,506	436,713	11/01/2016
64972F-7Q-3	NEW YORK N Y CITY MUN WTR FIN		08/27/2014	Various		8,698,220	7,950,000	7,940,109	7,940,154		79		79		7,940,233		757,987	757,987	252,435	06/15/2045
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B		03/06/2014	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				165	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B		03/06/2014	CALLED @ 100.00000000		5,000	5,000	4,983	4,994						4,994		6	6	82	11/01/2018
649902-YJ-6	NEW YORK ST DORM AUTH ST PERS INCO		06/12/2014	BANK MONTREAL / NESBITT BURNS		13,782,202	11,955,000	13,964,516	13,942,741		(200,955)		(200,955)		13,741,786		40,416	40,416	302,196	06/15/2018
64990E-JU-2	NEW YORK ST DORM AUTH ST PERSONAL INCOME		06/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		12,191	10,000	12,157	11,947		(96)		(96)		11,851		340	340	236	12/15/2021
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A		07/01/2014	CALLED @ 100.00000000		750,000	750,000	877,741	786,356		(6,795)		(6,795)		779,561		(29,561)	(29,561)	43,125	07/01/2018
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04		08/04/2014	CALLED @ 100.00000000		450,000	450,000	493,821	452,735		(2,735)		(2,735)		450,000				25,791	07/01/2015
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D		05/06/2014	PRE-REFUNDING		1,812,620	1,800,000	1,934,870	1,819,110		(5,832)		(5,832)		1,813,278		(658)	(658)	65,250	08/15/2015
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A		05/15/2014	CALLED @ 100.00000000		3,915,000	3,915,000	4,307,053	3,952,964		(19,327)		(19,327)		3,933,637		(18,637)	(18,637)	160,125	05/15/2015
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2014	MATURED		3,390,000	3,390,000	3,751,103	3,416,080		(26,080)		(26,080)		3,390,000				101,700	04/01/2014
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148		12/18/2014	CALLED @ 100.00000000		660,000	660,000	660,000	660,000						660,000				21,495	10/01/2022
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		01/02/2014	Various		4,592,880	4,020,000	4,034,708	4,020,000						4,020,000		572,880	572,880	144,800	01/01/2021
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		11/01/2014	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				12,417	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		11/01/2014	CALLED @ 100.00000000		670,000	670,000	670,000	670,000						670,000				41,729	07/01/2023
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		04/01/2014	CALLED @ 100.00000000		1,090,000	1,090,000	1,086,697	1,087,498		26		26		1,087,524		2,476	2,476	27,250	04/01/2032
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2014	CALLED @ 102.00000000		30,000	30,000	29,689	29,899		19		19		29,918		82	82	1,913	12/01/2016

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
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2014	CALLED @ 102.00000000		30,000	30,000	29,534	29,814		30		30		29,843		157	157	1,913	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2014	CALLED @ 102.00000000		25,000	25,000	24,764	24,891		12		12		24,903		97	97	1,625	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		03/18/2014	Various		6,702,887	6,555,000	6,079,657	6,245,952		7,486		7,486		6,253,438		449,449	449,449	91,723	12/01/2022
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2014	CALLED @ 100.00000000		960,000	960,000	960,000	960,000						960,000				52,800	09/01/2018
678595-AH-2	OKLAHOMA CITY OK PUB PPTY HOTEL 05		10/01/2014	MATURED		1,875,000	1,875,000	2,009,344	1,887,592		(12,592)		(12,592)		1,875,000				93,750	10/01/2014
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		09/01/2014	MATURED		225,000	225,000	244,982	226,746		(1,746)		(1,746)		225,000				11,250	09/01/2014
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04		10/15/2014	CALLED @ 100.00000000		950,000	950,000	1,032,390	958,136		(8,136)		(8,136)		950,000				47,500	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04		10/15/2014	CALLED @ 100.00000000		320,000	320,000	345,518	322,529		(2,529)		(2,529)		320,000				16,000	10/15/2016
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		05/08/2014	Various		348,445	340,000	341,159	340,393		(45)		(45)		340,348		8,097	8,097	13,639	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		04/07/2014	Various		806,443	785,000	785,000	785,000						785,000		21,443	21,443	28,988	07/01/2026
688028-FQ-7	OSCEOLA CNTY FL SCH BRD COP 2004 C		12/01/2014	CALLED @ 100.00000000		2,400,000	2,400,000	2,521,128	2,415,556		(15,556)		(15,556)		2,400,000				120,000	06/01/2018
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06		02/11/2014	BB&T CAPITAL MARKETS		2,289,680	2,145,000	2,157,055	2,148,919		(156)		(156)		2,148,763		140,917	140,917	27,617	11/01/2022
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A		08/01/2014	CALLED @ 100.00000000		1,480,000	1,480,000	1,580,729	1,487,082		(7,082)		(7,082)		1,480,000				74,000	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A		08/01/2014	CALLED @ 100.00000000		2,165,000	2,165,000	2,276,216	2,172,885		(7,885)		(7,885)		2,165,000				108,250	08/01/2018
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING		12/30/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		304,626	300,000	296,685			20		20		296,705		7,921	7,921	2,511	02/01/2040
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		05/15/2014	CALLED @ 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				37,500	05/15/2022
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/17/2014	Various		2,627,604	2,460,000	2,299,103	2,346,735		637		637		2,347,372		280,233	280,233	34,065	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/17/2014	BB&T CAPITAL MARKETS		2,180,828	2,055,000	1,899,500	1,941,355		585		585		1,941,939		238,888	238,888	28,770	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07		01/22/2014	BB&T CAPITAL MARKETS		3,312,504	3,135,000	3,160,394	3,144,323		(193)		(193)		3,144,130		168,374	168,374	45,458	04/01/2024
70869V-AD-6	PENNSYLVANIA ST ECON DEV FING AUTH UNEMP		11/05/2014	WELLS FARGO		11,156,900	10,000,000	11,934,500	11,446,700		(351,136)		(351,136)		11,095,564		61,336	61,336	679,167	07/01/2017
70960U-AK-0	PENTA CAREER CTR OH COP 2004		04/01/2014	MATURED		900,000	900,000	946,667	901,431		(1,431)		(1,431)		900,000				20,250	04/01/2014
70960U-AR-5	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		1,310,000	1,310,000	1,331,321	1,310,665		(665)		(665)		1,310,000				29,475	04/01/2020
70960U-AY-0	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		2,495,000	2,495,000	2,515,833	2,495,673		(673)		(673)		2,495,000				59,256	04/01/2027
70960U-AZ-7	PENTA CAREER CTR OH COP 2004		04/01/2014	CALLED @ 100.00000000		2,930,000	2,930,000	2,947,826	2,930,559		(559)		(559)		2,930,000				69,588	04/01/2028
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		03/15/2014	MATURED		2,340,000	2,340,000	1,225,903	2,314,747		25,253		25,253		2,340,000					03/15/2014
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98		12/15/2014	MATURED		15,355,000	15,355,000	16,250,964	15,540,620		(185,620)		(185,620)		15,355,000				806,138	12/15/2014
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		01/08/2014	STIFEL CAPITAL MARKETS		1,578,629	1,440,000	1,428,348	1,425,745		53		53		1,425,798		152,831	152,831	43,400	07/01/2021
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1		11/15/2014	MATURED		5,985,000	5,985,000	6,412,748	5,985,000						5,985,000				299,250	11/15/2014
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2014	CALLED @ 100.00000000		960,000	960,000	960,000	929,597	30,403			30,403		960,000				52,800	01/15/2021
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003		06/01/2014	CALLED @ 100.00000000		285,000	285,000	314,771	290,615		(1,218)		(1,218)		289,397		(4,397)	(4,397)	15,675	06/01/2018
73358W-TJ-3	PORT AUTH N Y & N J		10/08/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		238,618	200,000	236,276			(460)		(460)		235,816		2,802	2,802	806	09/01/2020
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH SER 2004		09/22/2014	CALLED @ 101.00000000		6,000,000	6,000,000	5,982,000	5,989,329		1,164		1,164		5,990,492		9,508	9,508	327,500	11/01/2019
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		09/01/2014	CALLED @ 100.00000000		35,000	35,000	34,551	34,888		7		7		34,895		105	105	1,735	07/01/2018
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ		07/02/2014	GOLDMAN, SACHS & CO.		402,750	450,000	514,777	476,389		(2,809)		(2,809)		473,580		(70,830)	(70,830)	25,231	07/01/2018
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01		09/01/2014	CALLED @ 100.00000000		2,805,000	2,805,000	2,805,000	2,805,000						2,805,000				174,728	02/01/2034
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		06/01/2014	CALLED @ 102.00000000		1,570,000	1,570,000	1,693,328	1,600,376		(5,017)		(5,017)		1,595,359		(25,359)	(25,359)	70,650	06/01/2018
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		06/01/2014	CALLED @ 102.00000000		1,500,000	1,500,000	1,628,345	1,531,183		(5,154)		(5,154)		1,526,029		(26,029)	(26,029)	67,500	06/01/2017
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A		06/01/2014	MATURED		3,480,000	3,480,000	3,651,481	3,489,232		(9,232)		(9,232)		3,480,000				78,300	06/01/2014
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		06/01/2014	MATURED		5,770,000	5,770,000	6,015,975	5,782,477		(12,477)		(12,477)		5,770,000				129,825	06/01/2014
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		12/01/2014	CALLED @ 100.00000000		480,000	480,000	480,000	386,467	93,533			93,533		480,000				38,078	05/01/2038
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A		05/12/2014	Various		1,463,702	1,380,000	1,353,339	1,350,677		820		820		1,351,497		112,205	112,205	31,993	05/15/2023
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		01/08/2014	Various		3,142,012	3,090,000	3,136,535	3,109,042		(152)		(152)		3,108,889		33,123	33,123	23,001	05/15/2025
762224-CE-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		2,525,000	2,525,000	2,737,175	2,544,984		(19,984)		(19,984)		2,525,000				126,250	10/01/2015
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		1,435,000	1,435,000	1,545,618	1,445,455		(10,455)		(10,455)		1,435,000				71,750	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		2,410,000	2,410,000	2,581,210	2,426,234		(16,234)		(16,234)		2,410,000				120,500	10/01/2017
762224-CL-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		3,480,000	3,480,000	3,717,588	3,502,623		(22,623)		(22,623)		3,480,000				174,000	10/01/2018
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		2,510,000	2,510,000	2,668,377	2,525,136		(15,136)		(15,136)		2,510,000				125,500	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		3,075,000	3,075,000	3,249,691	3,090,680		(15,680)		(15,680)		3,075,000				153,750	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		2,455,000	2,455,000	2,467,705	2,435,821		1,542		1,542		2,437,363		17,637	17,637	122,750	10/01/2021
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/01/2014	CALLED @ 100.00000000		2,155,000	2,155,000	1,939,337	1,999,762		9,244		9,244		2,009,007		145,993	145,993	96,975	10/01/2023
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2014	CALLED @ 100.00000000		125,000	125,000	112,178	112,178	12,823			12,823		125,000				7,500	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2014	CALLED @ 100.00000000		230,000	230,000	230,000	195,640	34,360			34,360		230,000				20,700	09/01/2035
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A		06/01/2014	CALLED @ 100.00000000		3,115,000	3,115,000	3,101,606	3,099,647		(127)		(127)		3,099,521		15,479	15,479	77,875	12/01/2024
780486-HD-1	ROYAL OAK MICH HOSP FIN AUTH H		12/01/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,862,493	2,600,000	2,718,716			(4,362)		(4,362)		2,714,354		148,139	148,139	59,382	09/01/2039
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		05/30/2014	CALLED @ 100.00000000		11,900,000	11,900,000	6,278,786	6,810,082		112,242		112,242		6,922,324		4,977,676	4,977,676	634,667	10/01/2030

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
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2014	CALLED @ 100.00000000		150,000	150,000	135,990	124,400	13,233	57		13,290		137,690		12,310	12,310	10,500	02/01/2034
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		12/29/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		245,148	215,000	239,615			(491)		(491)		239,125		6,023	6,023	2,440	05/01/2044
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03		02/01/2014	CALLED @ 100.00000000		1,200,000	1,200,000	1,211,436	1,200,116		(116)		(116)		1,200,000				30,000	02/01/2026
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CNTY 09		12/01/2014	MATURED		5,230,000	5,230,000	5,470,109	5,271,064		(41,064)		(41,064)		5,230,000				235,350	12/01/2014
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		01/01/2014	MATURED		1,110,000	1,110,000	1,195,181	1,110,000						1,110,000				27,750	01/01/2014
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		10/01/2014	CALLED @ 100.00000000		350,000	350,000	351,988	350,397		(88)		(88)		350,309		(309)	(309)	19,171	07/01/2021
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT		12/03/2014	Various		7,827,498	7,190,000	6,980,987	6,981,567		1,871		1,871		6,983,438		844,059	844,059	405,847	12/01/2048
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A		10/01/2014	CALLED @ 100.00000000		6,095,000	6,095,000	6,111,578	6,096,519		(1,519)		(1,519)		6,095,000				297,131	10/01/2026
837227-S7-3	SOUTH CENTRL CT REGL WTR AUTH WTR SYS RE		04/04/2014	FIDELITY CAPITAL MARKETS		1,103,000	1,000,000	1,130,690	1,110,929		(8,313)		(8,313)		1,102,617		383	383	27,556	08/01/2017
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH SR 98		07/01/2014	CALLED @ 100.00000000		2,035,000	2,035,000	2,116,258	2,053,995		(9,512)		(9,512)		2,044,483		(9,483)	(9,483)	101,750	07/01/2015
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998		06/01/2014	CALLED @ 100.00000000		3,400,000	3,400,000	3,378,274	3,398,746		1,254		1,254		3,400,000				89,250	06/01/2023
787503-JA-0	ST BERNARD PARISH LA SALES TAX 04		03/01/2014	CALLED @ 101.00000000		2,540,000	2,540,000	2,549,441	2,546,284		(104)		(104)		2,546,180		(6,180)	(6,180)	88,900	03/01/2022
787503-JB-8	ST BERNARD PARISH LA SALES TAX 04		03/01/2014	CALLED @ 101.00000000		2,080,000	2,080,000	2,083,205	2,082,086		(102)		(102)		2,081,983		(1,983)	(1,983)	72,800	03/01/2023
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF		01/06/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		273,375	250,000	268,725	257,182		(43)		(43)		257,139		16,236	16,236	6,528	07/01/2022
79165T-HL-8	ST LOUIS MO MUN FIN LSE CONV CTR 03		07/15/2014	MATURED		4,400,000	4,400,000	4,893,856	4,429,002		(29,002)		(29,002)		4,400,000				231,000	07/15/2014
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08		01/31/2014	Various		729,332	6,690,000	348,643	750,000						750,000		(20,668)	(20,668)		05/01/2038
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		25,665	231,186	90,439		2,269			2,269		2,269		23,397	23,397		11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		36,385	327,750	116,217									36,385	36,385		11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/28/2014	Various		37,017	333,441	118,000									37,017	37,017		11/01/2032
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002		10/01/2014	MATURED		1,760,000	1,760,000	1,911,131	1,772,118		(12,118)		(12,118)		1,760,000				105,600	10/01/2014
876443-JK-9	TARRANT TX REGL WTR DIST WTR REVENUE REF		11/05/2014	BARCLAYS		3,855,880	3,500,000	4,123,035	3,966,947		(125,514)		(125,514)		3,841,432		14,448	14,448	208,542	03/01/2017
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2014	CALLED @ 100.00000000		35,000	35,000	34,825		34,965	11		34,976		34,976		24	24	2,170	09/01/2016
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C		01/24/2014	Various		2,841,752	2,795,000	2,545,732	2,620,306		1,062		1,062		2,621,369		220,383	220,383	51,070	09/01/2024
89952P-AM-7	TULSA CNTY OK INDL LEASE OWASSO 08		09/01/2014	MATURED		3,030,000	3,030,000	3,366,542	3,067,241		(37,241)		(37,241)		3,030,000				151,500	09/01/2014
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2014	MATURED		865,000	865,000	865,000	865,000						865,000				57,090	07/01/2014
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/01/2014	CALLED @ 100.00000000		210,000	210,000	193,511	198,744						198,744		11,256	11,256	4,725	01/01/2021
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A		06/01/2014	MATURED		260,000	260,000	286,312	261,327		(1,327)		(1,327)		260,000				6,825	06/01/2014
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	MATURED		2,105,000	2,105,000	2,316,597	2,115,587		(10,587)		(10,587)		2,105,000				52,625	06/01/2014
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		1,005,000	1,005,000	1,058,677	1,007,703		(2,703)		(2,703)		1,005,000				25,125	06/01/2018
914119-XY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		1,725,000	1,725,000	1,757,317	1,732,157		(7,157)		(7,157)		1,725,000				43,125	06/01/2015
914119-XZ-0	UNIVERSITY OF CINCINNATI OH RCPT 04 D		06/01/2014	CALLED @ 100.00000000		595,000	595,000	606,147	597,469		(2,469)		(2,469)		595,000				14,875	06/01/2015
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		04/16/2014	CALLED @ 100.00000000		1,620,000	1,620,000	1,706,738	1,622,342		(2,342)		(2,342)		1,620,000				47,475	03/15/2020
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		12/29/2014	Various		4,935,000	5,250,000	4,900,027	4,913,738		7,206	5,077	2,129		4,915,867		19,133	19,133	24,353	06/01/2039
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2014	CALLED @ 100.00000000		130,000	130,000	130,130	130,030		(3)		(3)		130,027		(27)	(27)	6,338	07/01/2023
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		12/29/2014	DIRECT		1,500,000	2,320,000	1,392,000									1,500,000	1,500,000		05/01/2037
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A		12/01/2014	MATURED		1,475,000	1,475,000	1,604,183	1,489,065		(14,065)		(14,065)		1,475,000				73,750	12/01/2014
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		11/01/2014	CALLED @ 100.00000000		5,270,000	5,270,000	5,494,555	5,270,000						5,270,000				259,657	12/01/2015
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2014	Various		165,000	165,000	165,000		165,000			165,000		165,000				16,575	09/02/2017
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A		07/01/2014	CALLED @ 100.00000000		440,000	440,000	491,378	453,936		(2,606)		(2,606)		451,331		(11,331)	(11,331)	23,650	07/01/2018
956622-E9-1	WEST VIRGINIA ST HOSP FIN AUTH		04/07/2014	B. C. ZIEGLER AND COMPANY		10,757,050	10,000,000	9,710,900	9,711,902		1,130		1,130		9,713,032		1,044,018	1,044,018	194,792	06/01/2044
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2014	CALLED @ 100.00000000		255,000	255,000	253,725	254,861						254,861		139	139	16,256	01/01/2016
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		02/15/2014	MATURED		1,650,000	1,650,000	1,775,978	1,651,682		(1,682)		(1,682)		1,650,000				46,406	02/15/2014
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA		04/28/2014	CALLED @ 100.00000000		1,980,000	1,980,000	1,901,255	1,958,255		2,356		2,356		1,960,611		19,389	19,389	58,348	10/01/2018
986408-BP-6	YORK CNTY PA SCH TECH COP 07		01/28/2014	BOSC, INC.		1,687,361	1,575,000	1,589,096	1,580,702		(120)		(120)		1,580,581		106,779	106,779	32,681	02/15/2022
988169-AN-8	YSLETA TX ISD PUB FAC CORP COP 2001		11/15/2014	MATURED		1,895,000	1,895,000	1,889,448	1,894,519		481		481		1,895,000				94,750	11/15/2014
31393V-P9-6	FHR 2628 LE RMBS		12/01/2014	SCHEDULED REDEMPTION		16,693	16,693	15,647	16,355		338		338		16,693				309	06/15/2033
31394T-TV-7	FHR 2764 JA RMBS		12/01/2014	SCHEDULED REDEMPTION		1,425,451	1,425,451	1,351,506	1,399,931		25,520		25,520		1,425,451				38,308	03/15/2019
3137AB-BT-7	FHR 3864 AJ RMBS		12/01/2014	SCHEDULED REDEMPTION		438,249	438,249	461,902	456,228		(17,979)		(17,979)		438,249				6,548	06/15/2039
31392F-ES-2	FNR 2002-71 AP RMBS		12/01/2014	SCHEDULED REDEMPTION		299,882	299,882	305,036	305,313		(5,431)		(5,431)		299,882				10,067	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS		12/01/2014	SCHEDULED REDEMPTION		636,853	636,853	680,524	675,591		(38,738)		(38,738)		636,853				10,913	03/25/2041
38377W-EP-5	GNR 1175G GA RMBS		12/01/2014	SCHEDULED REDEMPTION		224,413	224,413	239,813	236,656		(12,243)		(12,243)		224,413				3,981	05/20/2040
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2014	SCHEDULED REDEMPTION		186,834	186,834	208,845	213,451		(26,617)		(26,617)		186,834				3,965	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2014	SCHEDULED REDEMPTION		200,602	200,602	216,033	216,845		(16,242)		(16,242)		200,602				3,440	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2014	SCHEDULED REDEMPTION		353,331	353,331	379,751	381,447		(28,116)		(28,116)		353,331				6,451	03/20/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2014	SCHEDULED REDEMPTION		759,181	759,181	816,700	811,733		(52,552)		(52,552)		759,181				11,236	04/16/2041
313560-AL-7	FANNIE MAE		01/09/2014	CITIGROUP GLOBAL MARKETS		10,363,700	10,000,000	10,432,700	10,225,156		(2,517)		(2,517)		10,222,638		141,062	141,062	71,875	03/15/2016
313560-GY-3	FANNIE MAE		02/11/2014	GOLDMAN, SACHS & CO.		10,153,010	10,000,000	9,983,900	9,990,072		360		360		9,990,431		162,579	162,579	66,667	01/30/2017
313560-JA-2	FANNIE MAE		02/11/2014	MORGAN STANLEY		5,040,550	5,000,000	4,998,250	4,998,861		38		38		4,998,899		41,651	41,651	16,406	04/27/2017
313379-DD-8	FEDERAL HOME LOAN BANK		02/11/2014	BNP CAPITAL MARKETS		7,517,475	7,500,000	7,475,400	7,483,205		542		542		7,483,747		33,728	33,728	10,625	06/21/2017
313560-YM-9	FNMA		02/11/2014	MORGAN STANLEY		5,072,700	5,000,000	4,991,350	4,991,930		186		186		4,992,117		80,583	80,583	37,500	09/18/2018
3137EA-DF-3	FREDDIE MAC		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		15,064,020	15,000,000	14,911,950	14,941,548		425		425		14,941,973		122,047	122,047	30,208	05/12/2017
3137EA-DH-9	FREDDIE MAC		02/11/2014	GOLDMAN, SACHS & CO.		10,012,890	10,000,000	9,948,300	9,964,432		1,140		1,140		9,965,572		47,318	47,318	11,944	06/29/2017
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2014	SCHEDULED REDEMPTION		331,543	331,543	334,689	332,864		(1,322)		(1,322)		331,543				17,011	01/15/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						852,030,013	866,569,990	849,529,587	812,203,974	399,425	(4,772,010)	1,838,783	(6,211,368)		828,900,048		23,129,965	23,129,965	28,653,430	XXX
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		12/31/2014	SCHEDULED REDEMPTION		200,000	200,000	200,967	170,167	849	(1,053)		(204)		200,000				287	04/16/2020
00432C-DH-1	ACCESS GROUP, INC. ABS		11/25/2014	SCHEDULED REDEMPTION		6,990,480	6,990,480	6,575,420	6,759,512		230,968		230,968		6,990,480				14,751	08/25/2026
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		37,500	37,500	36,938			563		563		37,500					11/25/2019
00507V-AC-3	ACTIVISION BLIZZARD INC		12/22/2014	CREDIT SUISSE		2,102,500	2,000,000	2,000,000	2,000,000						2,000,000		102,500	102,500	31,563	09/15/2021
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN		02/11/2014	SCHEDULED REDEMPTION		1,800,000	1,800,000	1,797,082	1,797,076		2,924		2,924		1,800,000				15,651	10/12/2020
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		12/31/2014	SCHEDULED REDEMPTION		92,359	92,359	93,092	92,769	388	(799)		(410)		92,359				1,067	10/09/2019
00101J-AE-6	ADT CORP		07/15/2014	Various		1,476,965	1,500,000	1,498,688	1,476,095	22,789	165		22,954		1,499,048		(22,083)	(22,083)	33,790	07/15/2017
00101J-AH-9	ADT CORP		01/13/2014	MORGAN STANLEY		4,493,750	5,000,000	4,343,950	4,364,129		2,128		2,128		4,366,257		127,493	127,493	17,760	06/15/2023
007903-AX-5	ADVANCED MICRO DEVICES		04/21/2014	CREDIT SUISSE		2,536,875	2,475,000	2,437,003	2,400,750	37,838	938		38,776		2,439,526		97,349	97,349	128,391	08/15/2022
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2014	SCHEDULED REDEMPTION		16,311	16,311	11,881	15,751		560		560		16,311					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2014	SCHEDULED REDEMPTION		44,851	44,851	32,670	39,477		5,375		5,375		44,851					03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		07/25/2014	Various		4,381	4,381	4,419	1,708,607	7,422	(921)		6,501		4,381				35,790	12/17/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		12/31/2014	SCHEDULED REDEMPTION		4,839	4,839	4,827			12		12		4,839					07/25/2021
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		12/31/2014	SCHEDULED REDEMPTION		161	161	161							161					07/25/2021
05377R-AS-3	AESOP FUNDING II LLC ABS		11/20/2014	SCHEDULED REDEMPTION		10,500,000	10,500,000	10,496,668	10,499,241		759		759		10,500,000				271,469	11/20/2015
05377R-AJ-3	AESOP_10-4A ABS		04/20/2014	SCHEDULED REDEMPTION		4,666,667	4,666,667	4,790,625	4,678,642		(11,975)		(11,975)		4,666,667				39,083	04/20/2015
00817Y-AE-8	AETNA INC		03/14/2014	CALLED @ 111.96200000		2,000,000	2,000,000	1,923,812	1,971,280		2,217		2,217		1,973,497		26,503	26,503	268,907	06/15/2016
00828D-AN-1	AFFINION GROUP INC		12/17/2014	BARCLAYS		1,320,000	2,000,000	1,950,050	1,800,000	164,826	5,818		170,643		1,970,643		(650,643)	(650,643)	160,563	12/15/2018
00828K-AZ-8	AFFINION GROUP TRANCHE B TERM LOAN		05/20/2014	Various		12,355	12,355	12,386	4,690,632	65,190	927		66,117		12,355				180,054	10/09/2016
00828K-AF-2	AFFINION GROUP TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		35,644	35,644	35,585			59		59		35,644				422	04/30/2018
02660V-AY-4	AHMA_05-2 RMBS		12/26/2014	SCHEDULED REDEMPTION		27,237	46,013	20,168	21,489		5,748		5,748		27,237				218	03/25/2036
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	08/13/2014	Various		1,646	1,646	1,638	652,037		161		161		1,646				9,330	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	E	08/13/2014	Various		854	854	850	338,311		83		83		854				4,499	10/03/2019
00912X-AJ-3	AIR LEASE CORP		01/09/2014	CITIGROUP GLOBAL MARKETS		11,900,125	11,470,000	11,465,381	11,465,774		21		21		11,465,795		434,330	434,330	200,623	03/01/2020
00912X-AL-8	AIR LEASE CORPORATION		04/24/2014	Various		13,115,170	13,000,000	12,981,540	12,981,921		441		441		12,982,362		132,808	132,808	109,594	01/15/2019
00928Q-AB-7	AIRCASTLE LTD	E	04/25/2014	CALLED @ 107.29676320		7,000,000	7,000,000	7,881,300	7,489,510		(80,214)		(80,214)		7,409,296		(409,296)	(409,296)	1,011,273	08/01/2018
00928Q-AF-8	AIRCASTLE LTD	E	11/05/2014	Various		5,373,750	5,000,000	5,274,000	4,137,802		(63,806)		(63,806)		5,198,996		174,754	174,754	297,188	04/15/2017
00928Q-AK-7	AIRCASTLE LTD	E	01/27/2014	GOLDMAN, SACHS & CO.		645,000	600,000	600,000	600,000						600,000		45,000	45,000	5,938	12/01/2019
00928Q-AM-3	AIRCASTLE LTD	E	06/25/2014	WELLS FARGO		4,140,000	4,000,000	4,000,000							4,000,000		140,000	140,000	53,528	03/15/2021
009363-AG-7	AIRGAS INC		09/15/2014	MATURED		5,000,000	5,000,000	4,994,000	4,999,073		927		927		5,000,000				225,000	09/15/2014
012725-AD-9	ALBEMARLE CORP		11/21/2014	SCOTIA CAPITAL (USA) INC.		1,531,320	1,500,000	1,495,575							1,495,575		35,745	35,745	454	12/01/2044
013817-AQ-4	ALCOA INC		06/11/2014	NOMURA SECURITIES INTERNATIONAL INC		6,592,500	6,000,000	5,165,933	5,401,541		24,994		24,994		5,426,535		1,165,965	1,165,965	286,652	02/23/2022
01741R-AF-9	ALLEGHENY TECHNOLOGIES		04/14/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,307,400	5,000,000	4,999,550	4,999,566		10		10		4,999,576		307,824	307,824	224,392	08/15/2023
018802-AA-6	ALLIANT ENERGY CORP		10/15/2014	MATURED		2,000,000	2,000,000	1,993,020	1,998,813		1,187		1,187		2,000,000				80,000	10/15/2014
01881C-AH-8	ALLIANT TECHSYSTEMS TLB		11/03/2014	Various		499,009	500,000	500,000	500,000						500,000		(991)	(991)	15,416	11/02/2020
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		12/31/2014	SCHEDULED REDEMPTION		150,921	150,921	152,039	50,037	181	(1,145)		(964)		150,921				1,189	08/23/2019
01973J-AJ-8	ALLISON TRANSMISSION, INC. NEW TL B-2		04/30/2014	Various		4,193,373	4,156,848	4,204,116	4,171,148	32,663	(2,553)		30,109		4,201,257		(7,884)	(7,884)	32,492	08/07/2017
02005M-AG-7	ALLY AUTO RECEIVABLES TRUST ABS		07/15/2014	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,967,500	7,995,475		4,525		4,525		8,000,000				106,867	11/16/2015
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		03/12/2014	MITSUBISHI UFJ SECURITIES (USA)		11,567,383	11,500,000	11,608,711	11,565,200		(9,993)		(9,993)		11,555,207		12,176	12,176	29,389	10/17/2016
02005N-AD-2	ALLY FINANCIAL INC		12/30/2014	GOLDMAN, SACHS & CO.		2,160,000	2,000,000	2,245,000			(58,144)		(58,144)		2,186,856		(26,856)	(26,856)	11,806	12/01/2017

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
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		04/30/2014	BANK OF AMERICA/MERRILL LYNCH		8,561,758	8,500,000	8,577,031	8,547,334		(11,240)		(11,240)		8,536,094		25,664	25,664	40,283	06/15/2017
02076X-AB-8	ALPHA NATURAL RESOURCES		10/14/2014	BANK OF AMERICA/MERRILL LYNCH		686,250	1,500,000	1,282,500	1,289,963		24,716		24,716		1,314,678		(628,428)	(628,428)	79,000	06/01/2019
02076X-AG-7	ALPHA NATURAL RESOURCES INC		10/30/2014	Various		797,500	1,000,000	1,000,000							1,000,000		(202,500)	(202,500)	34,167	08/01/2020
021441-AE-0	ALTERA CORP		07/25/2014	JPMORGAN CHASE & CO.		24,290,160	24,000,000	23,872,560	23,876,523		13,846		13,846		23,890,369		399,791	399,791	446,667	11/15/2018
02154C-AC-7	ALTICE FINANCING SA	F	01/13/2014	GOLDMAN, SACHS & CO.		2,050,000	2,000,000	2,000,000	2,000,000						2,000,000		50,000	50,000	12,278	01/15/2022
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		12/31/2014	Various		3,059,848	3,082,348	3,109,499	3,084,954	24,285	(3,005)		21,280		3,106,233		(46,386)	(46,386)	74,972	04/30/2020
00164V-AC-7	AMC NETWORKS INC		07/23/2014	BANK OF AMERICA/MERRILL LYNCH		6,020,000	6,000,000	5,983,750	5,715,000	269,759	737		270,496		5,985,496		34,504	34,504	163,347	12/15/2022
03063P-AE-2	AMCAR_10-3 ABS		12/08/2014	SCHEDULED REDEMPTION		2,706,975	2,706,975	2,706,737	2,706,926		49		49		2,706,975				65,150	04/08/2016
03064M-AE-8	AMCAR_11-1 ABS		12/08/2014	SCHEDULED REDEMPTION		5,598,431	5,598,431	5,596,948	5,598,040		391		391		5,598,431				137,146	08/08/2016
023766-AA-6	AMERICAN AIRLINES INC ABS		07/31/2014	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,782	01/15/2021
02376T-AA-6	AMERICAN AIRLINES INC ABS		07/31/2014	Various		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				70,464	01/15/2022
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		12/31/2014	SCHEDULED REDEMPTION		90,000	90,000	89,577	89,576		424		424		90,000				3,206	06/27/2019
02406P-AN-0	AMERICAN AXLE & MANUFACTURING INC		07/11/2014	CITIGROUP GLOBAL MARKETS		3,157,500	3,000,000	3,022,500	3,021,852		(2,627)		(2,627)		3,019,226		138,274	138,274	104,208	02/15/2019
0258M0-DE-6	AMERICAN EXPRESS CREDIT		01/21/2014	NOMURA SECURITIES INTERNATIONAL INC		12,193,920	12,000,000	11,997,600	11,998,827		51		51		11,998,878		195,042	195,042	24,500	06/12/2015
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO		10/24/2014	GOLDMAN, SACHS & CO.		19,970,000	20,000,000	20,000,000							20,000,000		(30,000)	(30,000)	40,235	06/05/2017
02636P-AA-0	AMERICAN GILSONITE CO		10/28/2014	Various		7,265,175	6,880,000	6,888,825	6,604,800	272,354	(5,156)		267,199		6,871,999		393,176	393,176	530,706	09/01/2017
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST		12/01/2014	SCHEDULED REDEMPTION		1,153,406	1,153,406	744,923	796,855		356,551		356,551		1,153,406				39,184	01/25/2041
02666Q-M2-6	AMERICAN HONDA FINANCE	R	12/08/2014	BARCLAYS		19,898,800	20,000,000	19,988,600	19,990,515		2,117		2,117		19,992,632		(93,832)	(93,832)	422,222	02/16/2018
026874-CT-2	AMERICAN INTL GROUP		05/05/2014	CALLED @ 102.23300000		18,750,000	18,750,000	18,720,750	18,737,776		3,408		3,408		18,741,184		8,816	8,816	770,250	03/20/2015
03027W-AH-5	AMERICAN TOWER TRUST I ABS		04/29/2014	BARCLAYS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				3,662	03/15/2043
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		10/15/2014	JEFFERIES & COMPANY, INC.		158,736	146,000	144,550			1		1		144,552		14,184	14,184	507	09/01/2044
03073E-AF-2	AMERISOURCEBERGEN CORP		06/23/2014	CALLED @ 106.30500000		10,000,000	10,000,000	11,084,500	10,358,059		(98,134)		(98,134)		10,259,924		(259,924)	(259,924)	1,084,181	09/15/2015
031162-BU-3	AMGEN INC		07/22/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		4,990,750	5,000,000	4,990,350			321		321		4,990,671		79	79	19,250	05/22/2019
031652-BC-3	AMKOR TECHNOLOGIES INC		07/10/2014	GOLDMAN, SACHS & CO.		1,040,000	1,000,000	1,051,875	1,042,841		(6,810)		(6,810)		1,036,031		3,969	3,969	52,035	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC		05/08/2014	JEFFERIES & COMPANY, INC.		3,122,280	2,891,000	2,898,306	2,897,700		(656)		(656)		2,897,044		225,236	225,236	86,188	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC		05/05/2014	CITIGROUP GLOBAL MARKETS		1,293,906	1,225,000	1,254,060	1,252,500	56	(1,440)		(1,384)		1,251,116		42,790	42,790	47,073	10/01/2022
03232P-AB-4	AMSURG CORP		07/01/2014	CITIGROUP GLOBAL MARKETS		3,252,000	3,200,000	3,221,539	3,219,889		(1,862)		(1,862)		3,218,028		33,972	33,972	108,500	11/30/2020
02582J-GJ-3	AMXCA_2013-3 ABS		03/18/2014	MIZUHO SECURITIES USA INC.		27,046,406	27,000,000	26,996,906	26,997,045		232		232		26,997,278		49,129	49,129	70,560	05/15/2019
032511-BK-2	ANADARKO PETROLEUM CORP		07/25/2014	Various		5,037,350	5,000,000	4,966,500			34		34		4,966,534		70,816	70,816	14,375	07/15/2044
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		06/30/2014	MATURED		2,735,816	2,735,816	2,732,535	2,732,721		3,096		3,096		2,735,816				67,090	06/30/2014
034863-AE-0	ANGLO AMERICAN CAPITAL	F	05/20/2014	BARCLAYS		10,279,500	10,000,000	9,978,100	9,985,424		1,699		1,699		9,987,123		292,377	292,377	167,708	04/03/2017
035287-AE-1	ANIXTER INC		12/22/2014	Various		275,000	275,000	275,000							275,000				666	10/01/2021
03674P-AK-9	ANTERO RESOURCES LLC		05/28/2014	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,309	11/01/2021
002030-AB-3	AP MOELLER MAERSK A/S	F	12/23/2014	JPMORGAN CHASE & CO.		10,242,950	10,000,000	9,966,100			740		740		9,966,840		276,110	276,110	98,438	09/22/2024
037411-BB-0	APACHE CORP		06/06/2014	SUNTRUST INVESTMENT SERVICES, INC.		1,019,700	1,000,000	997,130	998,090		252		252		998,341		21,359	21,359	11,472	04/15/2017
037833-AP-5	APPLE INC		08/11/2014	MORGAN STANLEY		24,977,000	25,000,000	25,000,000							25,000,000		(23,000)	(23,000)	36,388	05/06/2019
037833-AR-1	APPLE INC		05/28/2014	Various		20,069,500	20,000,000	19,950,800							19,950,800		118,700	118,700		05/06/2021
03832T-AB-0	APPVION INC. TERM LOAN		06/10/2014	Various		17,500	17,500	17,336	3,458,450		1,694		1,694		17,500				100,763	06/28/2019
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		12/31/2014	SCHEDULED REDEMPTION		92,003	92,003	92,214			(211)		(211)		92,003				761	02/24/2021
03852C-AP-1	ARAMARK CORPORATION TERM LOAN D		02/24/2014	EXCHANGE		1,991,170	2,000,000	1,990,945	1,990,949		217		217		1,991,166		4	4	12,222	08/22/2019
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		02/24/2014	EXCHANGE		5,423,245	5,389,178	5,416,181	5,394,567	30,766	(2,048)		28,719		5,423,286		(40)	(40)	70,452	07/26/2016
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/24/2014	EXCHANGE		4,880,728	4,877,899	4,880,905	4,876,320	4,612	(200)		4,412		4,880,732		(3)	(3)	27,921	07/26/2016
03938L-AP-9	ARCELORMITTAL	F	07/10/2014	Various		6,428,063	5,900,000	6,133,250	5,796,750	334,187	(1,377)		332,810		6,129,560		298,503	298,503	283,469	10/15/2039
03938L-AW-4	ARCELORMITTAL	F	12/23/2014	Various		5,736,250	5,500,000	5,711,025	5,711,079	755	(65,777)		(65,023)		5,646,057		90,193	90,193	251,319	02/25/2017
03938L-AX-2	ARCELORMITTAL	F	10/06/2014	OPPENHEIMER & CO., INC.		1,635,000	1,500,000	1,511,250	1,510,229		(753)		(753)		1,509,476		125,524	125,524	63,000	02/25/2022

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
039380-AG-5	ARCH COAL INC		10/23/2014	JEFFERIES & COMPANY, INC.		503,263	1,235,000	1,191,425	944,775	251,721	3,135		254,857		1,199,632		(696,369)	(696,369)	77,848	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/31/2014	Various		1,678,980	1,723,773	1,708,045	3,153,934	16,139	3,499		19,638		1,709,540		(30,560)	(30,560)	92,514	05/16/2018
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		10,050	10,050	10,006			44		44		10,050				19	12/17/2019
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	06/23/2014	Various		1,779,438	1,775,000	1,775,000							1,775,000		4,438	4,438		12/15/2019
04012V-AA-7	ARES_07-12A CDO - CF - LOANS	E	11/25/2014	SCHEDULED REDEMPTION		3,586,508	3,586,508	3,500,432	3,499,540		86,969		86,969		3,586,508				23,386	11/25/2020
007036-PC-4	ARMT_05-6A RMBS		12/25/2014	SCHEDULED REDEMPTION		38,846	38,846	38,846	18,273	20,576	(3)		20,573		38,846				77,925	11/25/2035
04269G-AD-4	ARRIS GROUP TERM LOAN B		11/14/2014	Various		5,721,505	5,732,755	5,728,864	5,707,630	20,530	2,024		22,553		5,730,183		(8,679)	(8,679)	177,047	04/17/2020
04363U-AA-4	ASCIANO FINANCE	F	07/07/2014	BARCLAYS		13,289,120	13,000,000	12,777,990	12,912,828		25,865		25,865		12,938,693		350,427	350,427	323,872	09/23/2015
045054-AB-9	ASHTEAD CAPITAL INC	R	04/16/2014	BNP CAPITAL MARKETS		652,500	600,000	636,000	635,824		(1,429)		(1,429)		634,395		18,105	18,105	30,008	07/15/2022
045054-AC-7	ASHTEAD CAPITAL INC	R	09/12/2014	DEUTSCHE BANK AG		380,625	375,000	375,000							375,000		5,625	5,625		10/01/2024
045487-AB-1	ASSOCIATED BANC-CORP		11/12/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		1,995,220	2,000,000	1,992,940			6		6		1,992,946		2,274	2,274	944	01/15/2025
04624R-AA-6	ASTON ESCROW CORP		10/30/2014	CANTOR FITZGERALD		96,000	100,000	100,000							100,000		(4,000)	(4,000)	2,507	08/15/2021
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		12/31/2014	Various		7,410,261	7,357,819	7,297,551	13,739,407		8,102		8,102		7,302,034		108,227	108,227	299,318	05/24/2019
00206R-BM-3	AT&T INC		01/10/2014	WELLS FARGO		3,749,192	3,810,000	3,809,810	3,809,849		1		1		3,809,850		(60,658)	(60,658)	6,519	12/01/2017
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		11/28/2014	SCHEDULED REDEMPTION		1,494,197	1,494,197	1,493,067	944,157	4,537	1,117		5,654		1,494,197				11,537	11/30/2019
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		01/15/2014	EXCHANGE		9,383,740	9,850,000	9,360,750	8,953,730	428,224	1,786		430,010		9,383,740				77,979	11/15/2021
04963W-AB-2	ATRM_5C CDO - CF - LOANS	E	07/17/2014	Various		27,960,606	28,018,248	27,740,867	27,734,004		116,892		116,892		27,850,896		109,710	109,710	74,972	07/20/2020
050095-AM-0	ATWOOD OCEANICS INC		11/28/2014	BARCLAYS		3,455,000	3,250,000	3,383,750	3,097,792		(1,161)		(1,161)		3,345,381		109,619	109,619	97,590	02/01/2020
05068M-67-9	AUCT PT 2006-5B ABS		10/31/2014	DISTRIBUTION		96											96	96		04/10/2026
05068M-69-5	AUCT PT 2006-6B ABS		10/30/2014	Various		122	375,000	1,846									122	122		04/10/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		12/09/2014	Various		64	700,000	1,898									64	64		06/01/2027
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		12/09/2014	Various		9	7,950,000	22,754									9	9		05/29/2027
05070G-AE-8	AUDATEX NORTH AMERICA IN		08/11/2014	BANK OF AMERICA/MERRILL LYNCH		2,880,625	2,750,000	2,767,500	2,767,086		(1,693)		(1,693)		2,765,394		115,231	115,231	109,542	06/15/2021
052800-AB-5	AUTOLIV INC		04/30/2014	MATURED		15,000,000	15,000,000	15,300,300	15,047,817		(47,817)		(47,817)		15,000,000				289,050	04/30/2014
05329W-AK-8	AUTONATION INC		02/07/2014	Various		16,897,500	15,750,000	15,795,000	15,785,854		(216)		(216)		15,785,637		1,111,863	1,111,863	415,976	02/01/2020
053332-AH-5	AUTOZONE INC		01/15/2014	MATURED		5,000,000	5,000,000	5,547,300	5,005,900		(5,900)		(5,900)		5,000,000				162,500	01/15/2014
G2967P-AB-0	AVAGO TECH TERM LOANS	E	12/15/2014	SCHEDULED REDEMPTION		20,025	20,025	19,900			125		125		20,025				119	05/06/2021
05367A-AF-0	AVIATION CAPITAL GROUP CORP		07/10/2014	JPMORGAN CHASE & CO.		2,072,600	2,000,000	2,075,000	2,065,776	8,640	(14,254)		(5,614)		2,060,163		12,438	12,438	62,000	09/27/2016
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		12/31/2014	Various		3,032,711	3,077,711	3,079,014	3,071,555	7,406	(210)		7,197		3,078,752		(46,041)	(46,041)	97,873	03/15/2019
05377R-AF-1	AVIS BUDGET RENTAL CAR FUNDING ABS		12/20/2014	SCHEDULED REDEMPTION		748,333	748,333	803,494	770,194		(21,861)		(21,861)		748,333				8,681	05/20/2016
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		3,607,321	3,575,000	3,609,375	3,607,753		(432)		(432)		3,607,321				56,604	10/15/2021
054303-AX-0	AVON PRODUCTS INC		06/18/2014	MORGAN STANLEY		2,175,558	2,100,000	2,096,871	2,097,181		190		190		2,097,371		78,187	78,187	26,297	03/15/2020
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL		12/31/2014	Various		23,438	23,438	23,322			115		115		23,438				102	01/25/2021
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		12/31/2014	Various		256,432	256,432	257,795	983,600		26,660		26,660		256,432				15,731	02/03/2020
05463D-AA-8	AXIALL CORP		08/14/2014	CITIGROUP GLOBAL MARKETS		992,500	1,000,000	1,018,176			(590)		(590)		1,017,586		(25,086)	(25,086)	12,729	05/15/2023
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		50,685	50,685	50,432			253		253		50,685				268	06/12/2021
05616X-AC-6	BABSN_07-1 CDO - CF - LOANS		10/20/2014	SCHEDULED REDEMPTION		7,382,850	7,382,850	7,227,811	7,243,579		139,271		139,271		7,382,850				33,952	01/18/2021
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	11/10/2014	SCHEDULED REDEMPTION		3,346,313	3,346,313	3,074,902	3,224,955		121,358		121,358		3,346,313				12,908	11/10/2019
05523U-AG-5	BAE SYSTEMS HOLDINGS INC	R	06/01/2014	MATURED		13,000,000	13,000,000	13,700,400	13,069,177		(69,177)		(69,177)		13,000,000				321,750	06/01/2014
05946X-SC-8	BAFC 2005-B 3A3 RMBS		12/22/2014	SCHEDULED REDEMPTION		226,350	226,350	158,905	165,716		60,634		60,634		226,350				637	04/20/2035
058928-AA-0	BAFC 2006-B 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		558,607	868,833	513,171	563,533		(4,926)		(4,926)		558,607				14,027	03/20/2036
059522-AB-8	BAFC 2007-C 6A2 RMBS		12/22/2014	SCHEDULED REDEMPTION		328,722	328,722	192,421	193,176		135,546		135,546		328,722				1,091	05/20/2047
05953Y-BJ-9	BAFC_07-4A RMBS		12/01/2014	Various		2,563,513	2,838,064	2,622,633			(59,120)	26,511	(85,631)		2,563,513				106,051	08/25/2053
059522-AC-6	BAFC_07-C RMBS		12/22/2014	SCHEDULED REDEMPTION		255,153	255,153	163,573	164,812		90,341		90,341		255,153				620	09/25/2049
05955Y-AM-1	BAFC_10-R3 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,687,378	1,687,378	1,683,160	1,685,433		1,945		1,945		1,687,378				47,940	09/26/2037
058498-AN-6	BALL CORP		01/10/2014	CALLED @ 108.01207430		11,000,000	11,000,000	11,837,500	11,468,672		(3,379)		(3,379)		11,465,293		(465,293)	(465,293)	1,172,026	09/01/2019
058498-AQ-9	BALL CORP		08/13/2014	MIZUHO SECURITIES USA INC.		1,055,000	1,000,000	983,750	987,403		878		878		988,281		66,719	66,719	43,604	05/15/2021
05874E-AB-7	BALLYROCK 06-2 SB CDO - CF - LOANS	E	12/02/2014	Various		3,619,155	4,270,000	3,163,295	3,586,800	610,200	603,585	1,181,430	32,355		3,619,155				353,504	01/14/2020
07386H-SQ-5	BALTA_05-4 RMBS		12/26/2014	SCHEDULED REDEMPTION		650,452	650,452	651,061	578,880	71,675	(104)		71,571		650,452				2,697	04/25/2035
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		11/19/2014	DISTRIBUTION		81											81	81		08/21/2027
06051G-EC-9	BANK OF AMERICA CORP		02/19/2014	CREDIT SUISSE		5,751,650	5,000,000	4,982,100	4,987,288		242		242		4,987,530		764,120	764,120	182,031	07/01/2020
06051G-EX-3	BANK OF AMERICA CORP		10/07/2014	Various		20,199,000	20,000,000	19,996,600	19,996,716		118		118		19,996,834		202,166	202,166	199,333	01/15/2019
06051G-EZ-8	BANK OF AMERICA CORP		02/11/2014	Various		17,010,540	17,000,000	16,995,580	16,995,741		173		173		16,995,914		14,626	14,626	52,913	11/21/2016

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
06050T-LS-9	BANK OF AMERICA NA		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		45,117,450	45,000,000	45,000,000	45,000,000						45,000,000		117,450	117,450	60,286	11/14/2016
06366Q-W8-6	BANK OF MONTREAL	A	05/06/2014	NATIONAL BANK OF CANADA		3,107,130	3,000,000	2,993,850	2,996,184		434		434		2,996,618		110,513	110,513	62,083	01/11/2017
06366R-MT-9	BANK OF MONTREAL	G	07/16/2014	WELLS FARGO		10,082,300	10,000,000	10,000,000	10,000,000						10,000,000		82,300	82,300	66,349	04/09/2018
06366R-PS-8	BANK OF MONTREAL	G	07/17/2014	BANK MONTREAL / NESBITT BURNS		26,166,920	26,000,000	26,000,000	26,000,000						26,000,000		166,920	166,920	152,934	07/15/2016
063679-JJ-4	BANK OF MONTREAL	A	03/05/2014	Various		33,252,240	32,000,000	33,413,720	32,668,408		(61,279)		(61,279)		32,607,129		645,111	645,111	525,000	01/25/2016
063679-ZT-4	BANK OF MONTREAL	A	03/06/2014	JPMORGAN CHASE & CO.		12,348,120	12,000,000	11,979,000	11,986,819		809		809		11,987,628		360,492	360,492	143,650	01/30/2017
06367V-HL-2	BANK OF MONTREAL	A	05/05/2014	RBC DOMINION SECURITIES		14,151,060	14,000,000	13,996,080	13,996,255		247		247		13,996,502		154,558	154,558	201,347	01/25/2019
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB	F	01/02/2014	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				17,171	07/02/2015
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE		09/24/2014	CANTOR FITZGERALD		10,970,310	11,000,000	10,978,660			1,513		1,513		10,980,173		(9,863)	(9,863)	90,689	05/15/2019
06415C-AC-3	BANK OF NOVA SCOTIA	A	03/06/2014	JPMORGAN CHASE & CO.		20,580,200	20,000,000	19,974,400	19,983,933		986		986		19,984,919		595,281	595,281	239,417	01/30/2017
06738E-AD-7	BARCLAYS PLC	F	12/12/2014	BARCLAYS		10,031,300	10,000,000	9,964,800			643		643		9,965,443		65,857	65,857	26,736	11/08/2019
07014Q-AF-8	BASS PRO GROUP TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		30,609	30,609	30,838			(230)		(230)		30,609				29	11/20/2019
071813-BD-0	BAXTER INTERNATIONAL INC		03/11/2014	MIZUHO SECURITIES USA INC.		6,131,520	6,000,000	5,996,460	5,997,839		141		141		5,997,980		133,540	133,540	73,692	01/15/2017
071813-BK-4	BAXTER INTERNATIONAL INC		01/09/2014	WELLS FARGO		12,012,840	12,000,000	12,000,000	12,000,000						12,000,000		12,840	12,840	4,676	12/11/2014
07274E-AD-5	BAYER US FINANCE LLC	R	10/29/2014	MIZUHO SECURITIES USA INC.		20,129,100	20,000,000	19,908,400			1,155		1,155		19,909,555		219,545	219,545	31,667	10/08/2019
05539B-ED-2	BCP_12-RR3 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,655,713	1,655,713	1,630,878	1,637,163		18,551		18,551		1,655,713				20,262	11/26/2036
055381-AR-8	BE AEROSPACE INC		12/16/2014	TENDER OFFER		12,958,312	12,302,000	12,934,080	12,731,460		(77,228)		(77,228)		12,654,232		304,080	304,080	1,391,023	10/01/2020
055381-AS-6	BE AEROSPACE INC		01/08/2014	CITIGROUP GLOBAL MARKETS		2,730,375	2,700,000	2,727,000	2,720,250	2,361	(103)		2,257		2,722,507		7,868	7,868	40,163	04/01/2022
075896-AB-6	BED BATH & BEYOND INC		08/27/2014	Various		4,176,080	4,000,000	4,091,840			(251)		(251)		4,091,589		84,491	84,491	24,575	08/01/2034
080555-AJ-4	BELO CORP		01/23/2014	CALLED @ 104.00000000		8,960,000	8,960,000	9,577,200	9,255,591		(9,190)		(9,190)		9,246,402		(286,402)	(286,402)	493,796	11/15/2016
081437-AG-0	BEMIS COMPANY INC		08/01/2014	MATURED		3,000,000	3,000,000	2,994,930	2,999,335		665		665		3,000,000				169,500	08/01/2014
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		12/31/2014	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250				59	10/01/2021
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		10/01/2014	Various					3,962,007		953		953						59,866	04/02/2019
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		12/31/2014	Various		2,102,675	2,120,175	7,188,244	1,137,949	4,765	(5,073,668)		(5,068,903)		2,114,505		(11,831)	(11,831)	39,087	02/10/2020
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		11/19/2014	SCHEDULED REDEMPTION		596,752	596,752	595,260			1,492		1,492		596,752				17,365	01/06/2021
055451-AS-7	BHP BILLITON FINANCE (USA) LTD	F	01/22/2014	Various		30,966,704	30,923,000	30,923,000	30,923,000						30,923,000		43,704	43,704	29,568	09/30/2016
090613-AJ-9	BIOMET INC		04/16/2014	BANK OF AMERICA/MERRILL LYNCH		3,834,000	3,550,000	3,700,678	3,687,380		(8,225)		(8,225)		3,679,154		154,846	154,846	167,294	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		07/25/2014	SCHEDULED REDEMPTION		565,451	565,451	566,443	565,654	905	(1,109)		(204)		565,451				5,045	07/25/2017
091797-AN-0	BLACK & DECKER		01/24/2014	CALLED @ 113.18000000		3,000,000	3,000,000	2,717,324	2,882,925		2,368		2,368		2,885,293		114,707	114,707	428,463	11/15/2016
05578M-AA-0	BMC SOFTWARE FINANCE INC		12/17/2014	Various		8,041,500	8,600,000	8,983,313	630,000		(36,759)		(36,759)		8,946,553		(905,053)	(905,053)	616,173	07/15/2021
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		12/31/2014	SCHEDULED REDEMPTION		50,000	50,000	49,534	49,516		484		484		50,000				988	09/10/2020
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		12/31/2014	Various		5,318,962	5,337,058	5,318,747	10,036,128	16,191	2,176		18,367		5,319,456		(494)	(494)	312,698	09/10/2020
05578X-AC-2	BMWOT_13-A ABS		02/11/2014	JPMORGAN CHASE & CO.		10,917,651	10,907,000	10,926,172	10,925,778		(1,236)		(1,236)		10,924,543		(6,891)	(6,891)	10,759	11/27/2017
05948K-F9-5	BOAA 2005-6 6A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,090,565	1,090,565	1,051,203	1,012,738		77,827		77,827		1,090,565				37,869	09/25/2022
096629-AA-8	BOARDWALK PIPELINES LLC		09/11/2014	JPMORGAN CHASE & CO.		3,240,030	3,000,000	3,249,720	3,127,410		(27,918)		(27,918)		3,099,491		140,539	140,539	185,625	02/01/2017
096630-AA-6	BOARDWALK PIPELINES LLC		09/11/2014	JPMORGAN CHASE & CO.		1,602,161	1,477,000	1,607,921	1,546,316		(16,356)		(16,356)		1,529,960		72,201	72,201	72,553	11/15/2016
097023-AV-7	BOEING CO		03/15/2014	MATURED		250,000	250,000	274,119	252,052		(2,052)		(2,052)		250,000				6,250	03/15/2014
097751-AY-7	BOMBARDIER INC	A	09/17/2014	CITIGROUP GLOBAL MARKETS		500,000	500,000	501,250	496,250	4,976	(87)		4,889		501,139		(1,139)	(1,139)	29,309	03/15/2022
097751-BF-7	BOMBARDIER INC	A	02/06/2014	Various		10,777,950	10,850,000	11,035,625	10,768,625	255,423	(1,289)		254,133		11,022,758		(244,808)	(244,808)	373,421	01/15/2023
101137-AM-9	BOSTON SCIENTIFIC CORP		07/29/2014	U.S. BANCORP		10,178,180	10,000,000	9,995,400	9,995,723		497		497		9,996,219		181,961	181,961	256,167	10/01/2018
10330J-AL-2	BOYD GAMING CORP TLB		11/14/2014	Various		7,391,530	7,366,530	7,349,749	7,356,719	7,225	7,280,059		7,287,285		7,350,834		40,697	40,697	113,059	08/14/2020
05565Q-BY-3	BP CAPITAL MARKETS PLC	F	12/18/2014	WELLS FARGO		16,112,160	16,000,000	16,000,000	16,000,000						16,000,000		112,160	112,160	334,741	05/05/2017
05565Q-CC-0	BP CAPITAL MARKETS PLC	F	02/04/2014	BARCLAYS		14,981,400	15,000,000	14,987,700	14,990,462		242		242		14,990,703		(9,303)	(9,303)	52,135	11/06/2017
05565Q-CE-6	BP CAPITAL MARKETS PLC	E	11/10/2014	Various		19,775,100	20,000,000	19,944,200	19,951,144		8,101		8,101		19,959,245		(184,145)	(184,145)	242,917	05/10/2018
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		12/31/2014	Various		2,999,887	3,029,887	3,039,728			(437)		(437)		3,039,291		(39,403)	(39,403)	31,487	12/18/2020
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		12/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,353	7,432		68		68		7,500				15	01/30/2020
110122-AS-7	BRISTOL-MYERS SQUIBB CO		04/22/2014	BARCLAYS		9,893,000	10,000,000	9,909,100	9,934,371		5,703		5,703		9,940,074		(47,074)	(47,074)	64,167	08/01/2017
110122-AV-0	BRISTOL-MYERS SQUIBB CO		02/21/2014	GOLDMAN, SACHS & CO.		42,612,428	43,000,000	42,802,200	42,808,094		5,306		5,306		42,813,400		(200,971)	(200,971)	240,419	03/01/2019
111013-AG-3	BRITISH SKY BROADCASTING	F	07/30/2014	CREDIT SUISSE		4,278,623	3,775,000	4,180,548	4,032,683		(34,251)		(34,251)		3,998,432		280,191	280,191	223,239	02/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
111021-AG-6	BRITISH TELECOM PLC	F	10/16/2014	HSBC SECURITIES, INC.		16,653,780	16,500,000	16,497,690	16,498,847		626		626		16,499,473		154,307	154,307	274,083	06/22/2015
111320-AD-9	BROADCOM CORP		08/29/2014	CALLED @ 102.34280600		3,000,000	3,000,000	2,983,320	2,993,645		2,259		2,259		2,995,904		4,096	4,096	129,263	11/01/2015
07384M-4L-3	BSARM_04-10 RMBS		12/01/2014	SCHEDULED REDEMPTION		630,886	630,886	624,577	621,181		9,705		9,705		630,886				10,696	05/25/2053
07384M-6H-0	BSARM_04-12 RMBS		12/01/2014	SCHEDULED REDEMPTION		486,725	486,725	478,588	479,009		7,716		7,716		486,725				8,248	10/25/2051
07384M-6M-9	BSARM_04-12 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,521,016	1,521,016	1,472,831	1,475,498		45,518		45,518		1,521,016				25,776	10/25/2051
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS	E	10/20/2014	SCHEDULED REDEMPTION		6,203,103	6,203,103	6,069,736	6,080,916		122,187		122,187		6,203,103				23,233	04/20/2019
118230-AL-5	BUCKEYE PARTNERS LP		06/16/2014	KEYCORP		2,023,700	2,000,000	1,996,460	1,996,547		312		312		1,996,859		26,842	26,842	31,653	11/15/2018
120111-BH-1	BUILDING MATERIALS CORP		11/10/2014	TENDER OFFER		4,320,262	4,147,000	4,359,534	4,282,287		(25,504)		(25,504)		4,256,784		63,478	63,478	400,301	02/15/2020
120111-BK-4	BUILDING MATERIALS CORP		11/10/2014	Various		8,751,250	8,500,000	8,508,610	8,501,882		(2,247)		(2,247)		8,499,636		251,614	251,614	775,200	08/15/2018
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		12/31/2014	Various		1,011,250	1,012,500	1,002,375			129		129		1,002,504		8,746	8,746	561	08/14/2020
12768Q-AB-5	CAESARS GROWTH PROP 1ST LIEN		12/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500				267	05/08/2021
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	07/17/2014	SCHEDULED REDEMPTION		2,625,059	2,625,059	2,446,064	2,558,002		67,058		67,058		2,625,059				7,115	04/17/2020
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		12/31/2014	SCHEDULED REDEMPTION		50,000	50,000	49,889	49,492	390	118		508		50,000				380	05/03/2020
131347-BW-5	CALPINE CORP		07/22/2014	TENDER OFFER		5,252,301	4,844,000	5,135,225	5,061,537		(23,279)		(23,279)		5,038,258		214,042	214,042	485,409	02/15/2021
131347-BY-1	CALPINE CORP		12/04/2014	CALLED @ 103.00000000		1,028,000	1,028,000	1,105,100	1,090,045		(7,999)		(7,999)		1,082,047		(54,047)	(54,047)	143,053	01/15/2023
131347-CC-8	CALPINE CORP		01/27/2014	RBC DOMINION SECURITIES		1,382,500	1,400,000	1,404,000	1,368,500	35,436	(31)		35,405		1,403,905		(21,405)	(21,405)	20,562	01/15/2024
13134M-BC-6	CALPINE CORP NEW TERM LOAN		08/06/2014	Various		5,000	5,000	5,025	2,009,924		(424)		(424)		5,000				25,320	10/30/2020
13134M-AW-3	CALPINE CORP TLB (03-11)		12/31/2014	Various		4,059,891	4,044,929	4,064,900	7,415,350	829	(4,129)		(3,300)		4,063,435		(3,544)	(3,544)	158,161	04/01/2018
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED		12/31/2014	Various		5,000	5,000	4,979	491,646		118		118		5,000				6,343	10/09/2019
13342B-AK-1	CAMERON INTERNATIONAL CORP		01/10/2014	WELLS FARGO		7,990,800	8,000,000	7,998,560	7,998,580		18		18		7,998,598		(7,798)	(7,798)	7,411	12/15/2016
13342B-AH-8	CAMERON INTL CORP		03/18/2014	CITIGROUP GLOBAL MARKETS		10,114,500	10,000,000	9,995,700	9,998,038		325		325		9,998,362		116,138	116,138	62,667	04/30/2015
136069-DM-0	CANADIAN IMPERIAL BANK	A	01/06/2014	RBC DOMINION SECURITIES		10,316,300	10,000,000	10,040,100	10,012,598		(184)		(184)		10,012,414		303,886	303,886	135,056	07/02/2015
136069-DS-7	CANADIAN IMPERIAL BANK	A	06/17/2014	WELLS FARGO		10,262,300	10,000,000	9,989,700	9,995,846		985		985		9,996,831		265,469	265,469	123,375	12/11/2015
136069-FV-8	CANADIAN IMPERIAL BANK	G	06/06/2014	MIZUHO SECURITIES USA INC.		21,885,285	21,750,000	21,750,000	21,750,000						21,750,000		135,285	135,285	108,151	07/18/2016
136375-BY-7	CANADIAN NATIONAL RAILWAY CO	A	06/09/2014	MIZUHO SECURITIES USA INC.		20,009,600	20,000,000	20,000,000	20,000,000						20,000,000		9,600	9,600	52,400	11/06/2015
136385-AF-8	CANADIAN NATL RESOURCES	A	12/01/2014	MATURED		10,000,000	10,000,000	10,932,900	10,230,960		(230,960)		(230,960)		10,000,000				490,000	12/01/2014
136385-AV-3	CANADIAN NATURAL RESOURCES LTD	A	12/08/2014	Various		2,501,525	2,500,000	2,496,775			17		17		2,496,792		4,733	4,733	6,500	02/01/2025
140420-ND-8	CAPITAL ONE BANK USA NA		08/12/2014	NOMURA SECURITIES INTERNATIONAL INC		4,011,200	4,000,000	3,999,880	3,999,884		25		25		3,999,909		11,291	11,291	33,733	11/21/2016
14040H-AX-3	CAPITAL ONE FINANCIAL CO		08/12/2014	BARCLAYS		10,409,000	10,000,000	9,974,900	9,986,731		3,155		3,155		9,989,886		419,114	419,114	341,250	07/15/2016
14040H-AZ-8	CAPITAL ONE FINANCIAL CO		05/19/2014	Various		39,542,790	39,000,000	38,967,240	38,986,342		4,266		4,266		38,990,608		552,182	552,182	552,640	03/23/2015
14149Y-AQ-1	CARDINAL HEALTH INC		12/10/2014	CALLED @ 112.07208000		1,500,000	1,500,000	1,404,475	1,455,480		11,102		11,102		1,466,582		33,418	33,418	269,831	06/15/2017
14313E-AF-9	CARMAX AUTO OWNER TRUST ABS		07/15/2014	SCHEDULED REDEMPTION		6,085,000	6,085,000	6,304,540	6,131,300		(46,300)		(46,300)		6,085,000				183,869	12/15/2016
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		03/14/2014	CREDIT SUISSE		20,981,953	21,000,000	20,996,657	20,997,422		197		197		20,997,618		(15,665)	(15,665)	48,802	08/15/2018
14313M-AC-8	CARMAX AUTO OWNER TRUST ABS		02/11/2014	BNP CAPITAL MARKETS		13,002,031	13,000,000	12,999,324	12,999,497		36		36		12,999,534		2,498	2,498	14,560	01/16/2018
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS		03/12/2014	WELLS FARGO		18,852,305	19,000,000	18,995,467	18,996,204		250		250		18,996,453		(144,149)	(144,149)	40,787	11/15/2018
14313N-AD-4	CARMAX AUTO OWNER TRUST ABS		11/20/2014	JPMORGAN CHASE & CO.		25,146,484	25,000,000	24,998,765	24,998,893		277		277		24,999,169		147,315	147,315	351,806	01/15/2019
14313N-AB-8	CARMAX_13-3 ABS		02/20/2014	CITIGROUP GLOBAL MARKETS		2,002,500	2,000,000	2,002,188	2,002,180		(431)		(431)		2,001,749		751	751	2,294	08/15/2016
14313P-AB-3	CARMAX_13-4 ABS		04/17/2014	DEUTSCHE BANK AG		5,129,204	5,125,000	5,128,203	5,128,194		(1,170)		(1,170)		5,127,024		2,180	2,180	9,476	11/15/2016
14313J-AC-5	CARMX_12-2 ABS		02/20/2014	Various		5,501,091	5,485,000	5,501,712	5,501,655		(2,496)		(2,496)		5,499,159		1,932	1,932	8,744	03/15/2017
14313P-AC-1	CARMX_13-4 ABS		02/21/2014	MORGAN STANLEY		14,736,018	14,705,000	14,717,637	14,717,413		(823)		(823)		14,716,590		19,428	19,428	23,201	07/15/2018
143658-AZ-5	CARNIVAL CORP	E	05/02/2014	WELLS FARGO		25,143,750	25,000,000	24,994,750	24,996,308		611		611		24,996,919		146,831	146,831	226,667	02/05/2016
14754D-AD-2	CASH AMERICA INTERNATION		02/18/2014	EXCHANGE		5,802,703	5,800,000	5,803,125	5,802,777		(74)		(74)		5,802,703				86,154	05/15/2018
14880B-AE-1	CATALENT PHARMA DOLLAR TL		09/30/2014	SCHEDULED REDEMPTION		5,000	5,000	5,009			(9)		(9)		5,000				333	05/20/2021
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR		04/22/2014	Various		16,555,675	16,500,000	16,486,965	16,487,382		1,013		1,013		16,488,395		67,280	67,280	54,958	11/25/2016
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		02/05/2014	BAIRD (ROBERT W.) & CO. INC.		999,900	990,000	990,000							990,000		9,900	9,900	928	02/15/2024
17119V-AC-7	CCART_2013-BA ABS		12/02/2014	Various		7,867,172	7,850,000	7,865,332	7,865,037		(2,910)		(2,910)		7,862,127		5,045	5,045	26,134	05/15/2018
17305E-CX-1	CCCIT_05-A9 ABS		01/24/2014	CITIGROUP GLOBAL MARKETS		12,665,929	11,715,000	12,720,843	12,699,206		(40,389)		(40,389)		12,658,817		7,111	7,111	114,514	11/20/2017
17305E-FK-6	CCCIT_13-A10 ABS		02/11/2014	Various		40,031,172	40,000,000	40,037,500	40,037,304		(1,633)		(1,633)		40,035,671		(4,499)	(4,499)	71,662	02/07/2018
17305E-FC-4	CCCIT_13-A3 ABS		09/19/2014	Various		7,142,067	7,090,000	7,141,513	7,140,698		(2,944)		(2,944)		7,137,753		4,314	4,314	43,066	07/23/2018

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
17305E-FE-0	CCCIT_13-A6 ABS		03/14/2014	Various		70,784,766	70,000,000	70,795,313	70,781,162		(52,668)		(52,668)		70,728,494		56,271	56,271	429,513	09/07/2018
12513G-AZ-2	CDW LLC / CDW FINANCE CORP		08/13/2014	Various		415,688	400,000	400,000							400,000		15,688	15,688	850	08/15/2022
12512Y-AD-3	CDW LLC TERM LOAN		12/31/2014	Various		3,233,938	3,282,688	3,275,943	3,229,050	6,063	1,556		7,619		3,276,707		(42,769)	(42,769)	34,988	04/29/2020
12513G-AX-7	CDW LLC/CDW FINANCE		12/31/2014	Various		5,892,000	5,892,000	6,483,825	4,733,820	5,322	(209,727)		(204,405)		6,241,935		(349,935)	(349,935)	852,411	04/01/2019
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		10/27/2014	J. P. MORGAN SECURITIES, INC.		972,479	982,302	980,037	980,065		272		272		980,337		(7,859)	(7,859)	26,097	03/06/2020
15089Q-AC-8	CELANESE US HOLDINGS LLC		01/28/2014	MORGAN STANLEY		2,526,773	2,367,000	2,438,675	2,436,011		(636)		(636)		2,435,375		91,398	91,398	17,769	06/15/2021
151020-AN-4	CELGENE CORP		07/23/2014	WELLS FARGO		2,501,325	2,500,000	2,493,775			240		240		2,494,015		7,310	7,310	11,406	05/15/2019
15134N-AB-2	CENGAGE LEARNING ACQ ORIG TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		30,000	30,000	30,375			(375)		(375)		30,000				501	03/31/2020
15234Q-AL-2	CENT ELET BRASILEIRAS SA	F	06/11/2014	MIZUHO SECURITIES USA INC.		5,106,250	5,000,000	5,000,000	5,000,000						5,000,000		106,250	106,250	182,882	10/27/2021
156700-AQ-9	CENTURYLINK INC		07/08/2014	GOLDMAN, SACHS & CO.		5,387,500	5,000,000	4,987,500	4,992,333		1,086		1,086		4,993,419		394,081	394,081	147,347	06/15/2017
156700-AL-0	CENTURYTEL INC		07/08/2014	Various		7,731,250	7,000,000	7,477,540	7,277,705		(38,309)		(38,309)		7,239,396		491,854	491,854	95,833	04/01/2017
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		1,277,718	1,277,718	1,282,949	1,278,779	4,600	(5,661)		(1,061)		1,277,718				7,233	02/14/2019
161571-FH-2	CHAIT_12-A2 ABS		02/11/2014	JPMORGAN CHASE & CO.		20,428,614	20,435,000	20,425,421	20,425,489		364		364		20,425,853		2,761	2,761	15,734	05/15/2019
161571-FL-3	CHAIT_12-A5 ABS		02/18/2014	Various		45,532,500	45,500,000	45,550,391	45,549,655		(2,100)		(2,100)		45,547,554		(15,054)	(15,054)	31,647	08/15/2017
161571-GB-4	CHAIT_2013-A7 ABS		02/11/2014	Various		30,069,141	30,000,000	30,033,203	30,032,906		(839)		(839)		30,032,067		37,074	37,074	31,632	09/15/2020
161571-GC-2	CHAIT_2013-A8 ABS		05/19/2014	Various		30,086,328	30,000,000	30,075,842	30,074,535		(5,852)		(5,852)		30,068,684		17,645	17,645	120,639	07/15/2019
808513-AH-8	CHARLES SCHWAB CORP		01/07/2014	BARCLAYS		7,011,480	7,000,000	7,000,000	7,000,000						7,000,000		11,480	11,480	5,950	12/04/2015
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E		11/19/2014	Various		7,845,250	7,960,000	7,921,365	7,897,832	24,745	4,641		29,386		7,927,219		(81,969)	(81,969)	213,048	07/01/2020
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2014	SCHEDULED REDEMPTION		397,253	420,312	302,599	288,403		108,850		108,850		397,253				5,889	03/25/2037
161571-BT-0	CHASE ISSUANCE TRUST ABS		05/06/2014	JPMORGAN CHASE & CO.		2,217,813	2,000,000	2,306,484	2,259,943		(28,966)		(28,966)		2,230,978		(13,165)	(13,165)	41,549	04/15/2019
161571-FR-0	CHASE ISSUANCE TRUST ABS		02/18/2014	RBC DOMINION SECURITIES		13,756,445	13,750,000	13,719,922	13,723,004		2,252		2,252		13,725,256		31,190	31,190	14,438	10/16/2017
161571-FU-3	CHASE ISSUANCE TRUST ABS		12/04/2014	Various		13,879,688	14,000,000	14,164,063	14,141,554		(12,532)		(12,532)		14,129,023		(249,335)	(249,335)	30,333	02/18/2020
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500				71	04/09/2021
163893-AD-2	CHEMTURA CORP		04/01/2014	CREDIT SUISSE		2,639,569	2,535,000	2,579,275	2,569,856	8,207	(1,747)		6,460		2,576,316		63,253	63,253	101,629	07/15/2021
165167-CD-7	CHESAPEAKE ENERGY CORP		04/24/2014	TENDER OFFER		5,210,000	5,000,000	5,612,500	5,166,791		(45,598)		(45,598)		5,121,193		88,807	88,807	478,542	02/15/2015
165167-CL-9	CHESAPEAKE ENERGY CORP		10/15/2014	Various		2,050,000	2,000,000	2,160,000			(1,206)		(1,206)		2,158,794		(108,794)	(108,794)	11,181	03/15/2023
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL		04/24/2014	Various					13,281,171		15,721		15,721						634,406	12/02/2017
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS		08/21/2014	JPMORGAN CHASE & CO.		5,318,750	5,000,000	4,972,500	4,978,062		1,604		1,604		4,979,666		339,084	339,084	195,017	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS		01/15/2014	JPMORGAN CHASE & CO.		10,012,000	9,350,000	9,665,000	9,608,358		(1,248)		(1,248)		9,607,110		404,890	404,890	287,211	07/15/2022
166764-AE-0	CHEVRON CORP		03/06/2014	MORGAN STANLEY		30,143,700	30,000,000	30,000,000	30,000,000						30,000,000		143,700	143,700	110,238	06/24/2018
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		20,356	20,356	20,356	20,356						20,356				136	05/24/2017
17121H-AF-7	CHRYSLER GROUP LLC TRANCHE B TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		18,750	18,750	18,656			94		94		18,750				247	12/31/2018
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		12/31/2014	Various		4,086,034	4,061,096	4,056,183			250		250		4,056,433		29,601	29,601	51,713	01/27/2021
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		10/03/2014	BANK OF AMERICA/MERRILL LYNCH		5,284,125	4,950,000	5,248,438	5,090,625	109,424	(38,840)		70,585		5,161,210		122,915	122,915	434,002	07/15/2020
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		12/31/2014	Various		11,232,640	11,198,074	11,234,336	11,233,618		(947)		(947)		11,232,671		(31)	(31)	106,695	01/25/2017
172442-AM-7	CINEMARK USA INC. TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		70,000	70,000	70,241	70,146	116	(262)		(146)		70,000				207	12/18/2019
125581-GP-7	CIT GROUP INC		09/24/2014	Various		1,020,000	1,000,000	1,045,000			(8,472)		(8,472)		1,036,528		(16,528)	(16,528)	26,444	08/15/2017
125581-GQ-5	CIT GROUP INC		08/11/2014	STERNE AGEE CLEARING INC.		3,082,500	3,000,000	3,003,125	2,925,000	77,774	(162)		77,612		3,002,612		79,888	79,888	149,583	08/15/2022
125581-GS-1	CIT GROUP INC		04/21/2014	Various		1,002,500	1,000,000	1,000,000							1,000,000		2,500	2,500		02/19/2019
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS		08/15/2014	SCHEDULED REDEMPTION		46,000,000	46,000,000	50,354,375	46,966,096		(966,096)		(966,096)		46,000,000				2,461,000	08/15/2018
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		11/15/2014	Various		50,730,469	50,500,000	54,652,227	51,655,672		(991,346)		(991,346)		50,664,326		66,142	66,142	2,219,972	11/15/2018
172967-FH-9	CITIGROUP INC		08/15/2014	TENDER OFFER		14,552,194	14,254,000	14,535,887	14,371,156		(36,313)		(36,313)		14,334,843		217,351	217,351	863,507	12/15/2015
172967-GG-0	CITIGROUP INC		04/29/2014	CITIGROUP GLOBAL MARKETS		30,150,600	30,000,000	29,924,100	29,948,324		8,430		8,430		29,956,754		193,846	193,846	298,958	01/15/2016
172967-HH-7	CITIGROUP INC		04/30/2014	CITIGROUP GLOBAL MARKETS		35,178,850	35,000,000	35,000,000	35,000,000						35,000,000		178,850	178,850	152,699	11/15/2016
184496-AL-1	CLEAN HARBORS INC		01/27/2014	JPMORGAN CHASE & CO.		967,413	965,000	999,916	974,650	21,815	(466)		21,349		995,999		(28,587)	(28,587)	8,105	06/01/2021
18683K-AD-3	CLIFFS NATURAL RESOURCES		09/15/2014	Various		1,732,500	2,000,000	1,997,940	1,998,414		132		132		1,998,547		(266,047)	(266,047)	93,979	04/01/2021
18683K-AF-8	CLIFFS NATURAL RESOURCES		10/17/2014	Various		13,076,919	13,000,000	12,829,590	11,915,586		7,790		7,790		12,857,126		219,793	219,793	381,908	01/15/2018
17319B-AC-9	CML_12-6 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,627,418	1,627,418	1,619,281	1,621,126		6,293		6,293		1,627,418				23,688	08/25/2036
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,643,915	1,734,400	1,316,899	1,219,646		424,269		424,269		1,643,915				56,390	08/25/2036
17316D-AC-8	CMLTI_10-3 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,030,102	1,030,102	1,021,732	1,027,126		2,976		2,976		1,030,102				23,516	03/25/2046
17316D-AV-6	CMLTI_10-3 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,658,856	2,658,856	2,642,238	2,647,021		11,834		11,834		2,658,856				79,595	10/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17310F-AC-9	CMSI 2006-5 1A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,863,791	2,863,791	2,614,763	2,616,262		247,529		247,529		2,863,791				114,369	08/25/2037
12623E-AG-6	CNH CAPITAL LLC		01/24/2014	EXCHANGE		18,368,948	18,250,000	18,372,500	18,371,351		(2,403)		(2,403)		18,368,948				174,642	02/01/2017
12623E-AH-4	CNH CAPITAL LLC		08/27/2014	Various		2,525,000	2,500,000	2,500,000							2,500,000		25,000	25,000	47,351	02/01/2017
12621E-AG-8	CNO FINANCIAL GROUP INC		07/31/2014	OPPENHEIMER & CO., INC.		1,070,000	1,000,000	1,030,250	1,024,921		(2,765)		(2,765)		1,022,156		47,844	47,844	53,833	10/01/2020
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS		11/17/2014	SCHEDULED REDEMPTION		9,772,461	9,772,461	9,633,692	9,643,749		128,712		128,712		9,772,461				31,387	05/16/2019
191085-AA-7	COCA-COLA AMATIL LTD	F	11/02/2014	MATURED		11,000,000	11,000,000	11,014,430	11,003,875		(3,875)		(3,875)		11,000,000				357,500	11/02/2014
191216-BC-3	COCA-COLA CO		01/16/2014	WELLS FARGO		11,006,650	11,000,000	11,000,000	11,000,000						11,000,000		6,650	6,650	8,329	11/01/2016
191216-AU-4	COCA-COLA CO/THE		06/10/2014	Various		38,185,946	37,240,000	36,826,014	37,011,024		36,583		36,583		37,047,607		1,138,340	1,138,340	384,416	09/01/2016
19416Q-ED-8	COLGATE-PALMOLIVE CO		02/18/2014	Various		19,881,316	20,000,000	19,880,400	19,884,243		2,931		2,931		19,887,174		(5,858)	(5,858)	88,133	11/01/2018
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	10/20/2014	SCHEDULED REDEMPTION		11,924,782	11,924,782	10,994,649	11,283,755		641,027		641,027		11,924,782				49,360	07/18/2018
20007#-AB-3	COMAR LLC TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		29,688	29,688	29,465			223		223		29,688				242	10/21/2019
14041N-DG-3	COMET_07-A1 ABS		02/11/2014	Various		82,728,694	83,283,000	82,716,936	82,719,494		17,595		17,595		82,737,089		(8,395)	(8,395)	26,254	11/15/2019
14041N-DX-6	COMET_07-A7 ABS		03/14/2014	WELLS FARGO		7,128,243	6,201,000	7,451,858	7,263,447		(61,006)		(61,006)		7,202,441		(74,198)	(74,198)	93,101	07/15/2020
14041N-EM-9	COMET_2013-A3 ABS		12/03/2014	Various		33,484,688	33,500,000	33,488,603	23,497,256		1,276		1,276		33,489,938		(5,250)	(5,250)	82,000	09/16/2019
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA (NE	R	12/15/2014	RBC DOMINION SECURITIES		5,045,600	5,000,000	4,999,750			36		36		4,999,786		45,814	45,814	85,938	03/13/2019
203372-AH-0	COMMSCOPE INC		06/16/2014	CALLED @ 108.53674070		9,925,000	9,925,000	10,905,094	10,880,281	13,513	(245,100)		(231,587)		10,648,695		(723,695)	(723,695)	1,600,124	01/15/2019
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/31/2014	Various		5,073,335	5,098,335	8,316,034	3,268,432	403	(3,210,470)		(3,210,067)		5,106,409		(33,073)	(33,073)	61,535	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/31/2014	Various		4,007,283	3,997,308	4,004,119	4,003,961		(203)		(203)		4,003,757		3,525	3,525	10,567	01/23/2017
205887-BP-6	CONAGRA FOODS INC		04/24/2014	RBS SECURITIES INC		5,042,900	5,000,000	4,997,800	4,998,475		231		231		4,998,706		44,194	44,194	48,750	01/25/2016
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				93	05/14/2021
20826F-AC-0	CONOCOPHILLIPS		12/01/2014	JPMORGAN CHASE & CO.		2,519,550	2,500,000	2,486,200			14		14		2,486,214		33,336	33,336	6,569	11/15/2044
20826F-AE-6	CONOCOPHILLIPS CO		11/18/2014	Various		20,010,150	20,000,000	19,995,000			15		15		19,995,015		15,135	15,135	13,177	11/15/2021
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		12/31/2014	Various		2,042,488	2,030,019	2,039,417			(444)		(444)		2,038,973		3,515	3,515	12,370	12/23/2020
209615-CA-9	CONSOLIDATED NATURAL GAS		01/06/2014	UNION BANK OF SWITZERLAND		6,242,460	6,000,000	5,512,195	5,917,295		1,970		1,970		5,919,264		323,196	323,196	31,667	12/01/2014
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		12/31/2014	SCHEDULED REDEMPTION		42,500	42,500	42,875	42,663	227	(390)		(163)		42,500				672	04/01/2019
212015-AB-7	CONTINENTAL RESOURCES		07/11/2014	Various		3,188,625	3,138,000	3,471,413	3,312,954		(29,535)		(29,535)		3,283,419		(94,794)	(94,794)	330,660	10/01/2019
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		10/29/2014	SCHEDULED REDEMPTION		164,532	164,532	166,413	167,309		(2,777)		(2,777)		164,532				9,049	04/29/2022
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		12/01/2014	SCHEDULED REDEMPTION		1,005,810	1,056,049	913,689	843,533		162,277		162,277		1,005,810				36,822	08/25/2040
224044-BM-8	COX COMMUNICATIONS INC		04/24/2014	JPMORGAN CHASE & CO.		328,819	319,000	354,345	331,822		(4,236)		(4,236)		327,586		1,233	1,233	6,278	12/15/2014
126186-AA-3	CPS_11-A ABS		12/15/2014	SCHEDULED REDEMPTION		2,878,434	2,878,434	2,878,038	2,878,242		192		192		2,878,434				49,829	04/16/2018
126195-AA-4	CPS_11-B ABS		12/15/2014	SCHEDULED REDEMPTION		5,945,664	5,945,664	5,944,957	5,945,236		428		428		5,945,664				81,179	09/17/2018
12623N-AA-9	CPS_11-C ABS		12/15/2014	SCHEDULED REDEMPTION		4,789,564	4,789,564	4,789,324	4,789,412		151		151		4,789,564				75,129	03/15/2019
126185-AA-5	CPS_12-A ABS		12/15/2014	SCHEDULED REDEMPTION		2,563,471	2,563,471	2,563,150	2,563,237		234		234		2,563,471				41,917	06/17/2019
12624G-AA-3	CPS_2012-B ABS		12/15/2014	SCHEDULED REDEMPTION		5,078,848	5,078,848	5,078,253	5,078,433		415		415		5,078,848				47,607	09/16/2019
067383-AD-1	CR BARD INC		11/10/2014	Various		14,855,650	15,000,000	14,980,950	14,985,107		2,494		2,494		14,987,601		(131,951)	(131,951)	237,760	01/15/2018
224399-AR-6	CRANE CO		02/07/2014	JPMORGAN CHASE & CO.		4,098,880	4,000,000	3,999,680	3,999,681		3		3		3,999,684		99,196	99,196	29,172	12/15/2023
224399-AS-4	CRANE CO		07/28/2014	RBC DOMINION SECURITIES		17,442,342	17,100,000	17,159,951	17,159,387		(6,602)		(6,602)		17,152,785		289,557	289,557	297,825	12/15/2018
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		12/01/2014	SCHEDULED REDEMPTION		316,565	532,708	249,432	313,069		3,495		3,495		316,565				23,037	08/25/2037
22546Q-AA-5	CREDIT SUISSE NEW YORK	F	05/01/2014	MATURED		5,000,000	5,000,000	4,994,850	4,999,613		388		388		5,000,000				137,500	05/01/2014
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP		09/02/2014	EXCHANGE		600,000	600,000	600,000	600,000						600,000				30,012	03/01/2022
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TL (1ST LIEN)		12/31/2014	Various		5,033,656	5,033,656	5,031,422			116		116		5,031,538		2,118	2,118	33,779	11/23/2020
228189-AB-2	CROWN AMERICAS LLC		10/02/2014	OPPENHEIMER & CO., INC.		2,303,750	2,425,000	2,455,987	2,267,375	188,291	(2,168)		186,123		2,453,498		(149,748)	(149,748)	133,981	01/15/2023
22822T-AT-3	CROWN CASTLE EXTENDING TERM B LOAN		12/31/2014	Various		8,141,734	8,221,734	8,243,580			39,719		39,719		8,222,828		(81,094)	(81,094)	28,486	01/31/2021
228227-BD-5	CROWN CASTLE INTL CORP		10/27/2014	JPMORGAN CHASE & CO.		3,885,500	3,800,000	3,800,000	3,724,000	76,000			76,000		3,800,000		85,500	85,500	257,688	01/15/2023
22822T-AR-7	CROWN CASTLE OPR CO. NEW TL B		01/21/2014	EXCHANGE		24,252,736	24,188,462	24,254,321	24,174,984	78,419	(636)		77,783		24,252,767		(31)	(31)	45,857	01/31/2019
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		03/19/2014	TENDER OFFER		4,284,000	4,200,000	4,634,750	4,396,832		(19,705)		(19,705)		4,377,128		(93,128)	(93,128)	347,579	02/15/2018
126304-AK-0	CSC HOLDINGS INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH		4,051,250	3,500,000	3,611,125	3,570,366		(4,927)		(4,927)		3,565,438		485,812	485,812	220,913	07/15/2018
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		12/31/2014	Various		13,675,508	13,714,806	13,675,358	13,675,744		29,172		29,172		13,704,917		(29,408)	(29,408)	235,731	04/17/2020
126304-AG-9	CSC HOLDINGS LLC		04/11/2014	BANK OF AMERICA/MERRILL LYNCH		3,472,500	3,000,000	3,367,170	3,234,867		(14,905)		(14,905)		3,219,962		252,538	252,538	158,156	02/15/2018
126307-AC-1	CSC HOLDINGS LLC		12/23/2014	BARCLAYS		2,330,000	2,000,000	2,387,500			(51,705)		(51,705)		2,335,795		(5,795)	(5,795)	64,208	02/15/2019
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,464,527	1,464,527	1,492,444	1,478,317		(13,791)		(13,791)		1,464,527				52,224	09/26/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		01/01/2014	SCHEDULED REDEMPTION		19,135	19,135	18,839	19,135						19,135				37	07/26/2049
12638P-BV-0	CSMC_07-3 RMBS		12/25/2014	Various		448,656	453,560	329,845	310,827		157,843	20,014	137,830		448,656				400,632	11/25/2040
126408-GN-7	CSX CORP		09/19/2014	CALLED @ 103.03167990		3,432,000	3,432,000	3,909,975	3,561,754		(73,756)		(73,756)		3,487,998		(55,998)	(55,998)	311,397	04/01/2015
126650-BH-2	CVS CAREMARK CORP		09/08/2014	TENDER OFFER		2,506,941	2,287,000	2,611,310	2,489,597		(39,076)		(39,076)		2,450,522		56,419	56,419	169,794	06/01/2017
126650-CA-6	CVS CAREMARK CORP		01/07/2014	BANK OF AMERICA/MERRILL LYNCH		13,038,870	13,000,000	12,995,060	12,995,177		41		41		12,995,218		43,652	43,652	15,167	12/05/2016
126650-CB-4	CVS CAREMARK CORP		02/04/2014	WELLS FARGO		10,078,200	10,000,000	9,988,700	9,988,855		215		215		9,989,070		89,130	89,130	38,750	12/05/2018
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		58,785	71,688	68,998	45,195		13,590		13,590		58,785				146,201	01/25/2042
12667F-AK-1	CWALT_04-2CB RMBS		10/25/2014	SCHEDULED REDEMPTION		172,421	172,421	172,394	172,419		2		2		172,421				404	03/25/2034
02152A-AU-3	CWALT_07-16CB RMBS		12/25/2014	SCHEDULED REDEMPTION		3,726,614	4,573,535	2,835,592	2,948,217		778,398		778,398		3,726,614				19,002	01/25/2051
02151L-AA-4	CWALT_07-20 RMBS		12/25/2014	SCHEDULED REDEMPTION		555,266	684,183	405,312	392,547		162,719		162,719		555,266				343,699	08/25/2047
12669E-K2-1	CWHL 2003-40 A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		58,817	58,817	60,707	60,494		(1,677)		(1,677)		58,817				2,230	08/25/2023
12669F-KR-3	CWHL 2004-2 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		3,634	3,634	3,180	3,197		437		437		3,634				61	02/25/2034
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,428,800	1,567,844	1,198,120	1,257,560		171,240		171,240		1,428,800				54,894	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS		12/01/2014	SCHEDULED REDEMPTION		745,977	826,822	691,012	659,031		86,947		86,947		745,977				26,812	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS		12/01/2014	SCHEDULED REDEMPTION		377,215	393,226	325,935	305,819		71,396		71,396		377,215				14,564	01/25/2039
12669G-NM-9	CWHL_05-7 RMBS		12/25/2014	SCHEDULED REDEMPTION		28,208	28,208	27,080	27,365		844		844		28,208				147	03/25/2035
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2014	Various		579,199	741,383	626,065	611,634		(16,642)	15,793	(32,435)		579,199				144,205	08/27/2046
126685-DW-3	CWL 2006-S2, A2 RMBS		04/18/2014	CANCELLED TRADE		486,405											486,405	486,405		07/25/2027
12668X-AC-9	CWL 2006-S8, A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		510,717	510,717	510,708	464,581	46,130	6		46,136		510,717				319,400	04/25/2036
12669R-AC-1	CWL_07-S1 RMBS		12/01/2014	SCHEDULED REDEMPTION		138,685	138,685	138,679	130,030	8,866	(210)		8,655		138,685				144,112	11/25/2036
152314-DP-2	CXHE_01-B RMBS		12/01/2014	SCHEDULED REDEMPTION		89,427	89,427	71,986	70,831		18,596		18,596		89,427				4,358	07/25/2032
23331A-BH-1	D.R. HORTON INC		12/22/2014	CREDIT SUISSE		2,110,000	2,000,000	2,000,750	2,000,727		(58)		(58)		2,000,669		109,331	109,331	156,496	08/15/2023
235825-AD-8	DANA HOLDING CORP		12/01/2014	BANK OF AMERICA/MERRILL LYNCH		1,575,000	1,500,000	1,601,250			(5,636)		(5,636)		1,595,614		(20,614)	(20,614)	64,750	09/15/2023
237264-AA-4	DARLING INGREDIENTS INC		09/16/2014	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,924	01/15/2022
237266-AD-3	DARLING INTERNATIONAL INC		02/07/2014	CALLED @ 110.93086900		4,290,000	4,290,000	4,815,525	4,592,828		(12,441)		(12,441)		4,580,387		(290,387)	(290,387)	521,606	12/15/2018
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS TLB		12/31/2014	SCHEDULED REDEMPTION		30,000	30,000	29,850			150		150		30,000				95	06/24/2021
23918K-AL-2	DAVITA INC		04/30/2014	STERNE AGEE CLEARING INC.		3,526,944	3,355,000	3,392,250	3,375,016		(2,246)		(2,246)		3,372,769		154,175	154,175	109,317	11/01/2018
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		06/24/2014	SCHEDULED REDEMPTION		9,500,000	9,500,000	9,338,852	9,340,107		159,893		159,893		9,500,000				118,817	11/01/2017
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		06/24/2014	Various		26,875	26,875	26,897	10,651,025		(436)		(436)		26,875				134,733	11/01/2019
240019-BR-9	DAYTON POWER AND LIGHT CO		07/16/2014	EXCHANGE		19,975,196	20,000,000	19,966,000	19,969,146		6,050		6,050		19,975,196				309,375	09/15/2016
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		08/04/2014	CANCELLED TRADE		1,530											1,530	1,530		10/25/2035
251510-FB-4	DBALT_05-AR1 RMBS		12/26/2014	SCHEDULED REDEMPTION		107,304	107,304	49,835	53,620		53,685		53,685		107,304				252	08/25/2035
25151E-AA-1	DBALT_06-AB3 RMBS		12/01/2014	Various		144,531	287,610	174,551	126,223		19,928	1,620	18,308		144,531				7,527	12/25/2040
254683-AN-5	DCENT_10-A2 ABS		01/24/2014	CITIGROUP GLOBAL MARKETS		20,143,750	20,000,000	20,146,875	20,146,399		(6,267)		(6,267)		20,140,132		3,618	3,618	18,199	03/15/2018
254683-BE-4	DCENT_2013-A5 ABS		11/20/2014	WELLS FARGO		20,039,063	20,000,000	19,997,828	19,997,953		654		654		19,998,607		40,456	40,456	196,445	04/15/2019
23311R-AD-8	DCP MIDSTREAM LLC		06/25/2014	MORGAN STANLEY		8,830,720	8,000,000	7,991,360	7,994,120		403		403		7,994,524		836,196	836,196	338,833	03/15/2020
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD	E	07/09/2014	Various		11,082,600	11,000,000	11,000,000							11,000,000		82,600	82,600	46,847	12/30/2016
24702N-AB-6	DELL INC. TERM LOAN B		10/31/2014	SCHEDULED REDEMPTION		170,000	170,000	168,045	167,989		2,011		2,011		170,000				2,452	04/29/2020
247367-AX-3	DELTA AIR LINES 2002-1G1		07/02/2014	SCHEDULED REDEMPTION		660,772	660,772	689,283	684,154		(23,382)		(23,382)		660,772				44,391	07/02/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		11/23/2014	SCHEDULED REDEMPTION		479,991	479,991	479,991	479,991						479,991				23,760	11/23/2020
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		10/15/2014	SCHEDULED REDEMPTION		819,812	819,812	819,812	819,812						819,812				43,450	10/15/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2014	SCHEDULED REDEMPTION		281,842	281,842	291,707	288,004		(6,161)		(6,161)		281,842				17,474	01/02/2020
24823U-AG-3	DENBURY RESOURCES INC		04/30/2014	TENDER OFFER		14,627,067	13,650,000	14,938,500	14,418,742		(65,819)		(65,819)		14,352,923		274,144	274,144	1,207,172	02/15/2020
24823U-AH-1	DENBURY RESOURCES INC		11/05/2014	Various		1,943,500	2,100,000	2,048,750	1,895,250	155,729	3,490		159,219		2,054,469		(110,969)	(110,969)	126,738	07/15/2023
25179M-AQ-6	DEVON ENERGY CORP		11/13/2014	Various		10,029,950	10,000,000	10,000,000	10,000,000						10,000,000		29,950	29,950	63,612	12/15/2015
25179M-AR-4	DEVON ENERGY CORP		01/23/2014	GOLDMAN, SACHS & CO.		15,039,750	15,000,000	15,000,000	15,000,000						15,000,000		39,750	39,750	13,073	12/15/2016
25179M-AS-2	DEVON ENERGY CORP		01/09/2014	Various		26,988,954	27,000,000	26,973,270	26,973,564		292		292		26,973,855		15,099	15,099	21,540	12/15/2016
25179M-AT-0	DEVON ENERGY CORP		11/13/2014	Various		35,055,350	35,000,000	34,939,450	34,939,834		7,718		7,718		34,947,552		107,798	107,798	550,938	12/15/2018
25179M-AJ-2	DEVON ENERGY CORPORATION		11/13/2014	CALLED @ 103.14511370		5,800,000	5,800,000	5,848,024	5,825,220		(8,455)		(8,455)		5,816,765		(16,765)	(16,765)	367,243	07/15/2016
25179M-AM-5	DEVON ENERGY CORPORATION		11/13/2014	Various		17,056,200	17,000,000	16,958,010	16,971,259		7,016		7,016		16,978,276		77,924	77,924	582,077	05/15/2017
25271C-AG-7	DIAMOND OFFSHORE DRILL		09/01/2014	MATURED		2,000,000	2,000,000	2,176,800	2,027,406		(27,406)		(27,406)		2,000,000				103,000	09/01/2014
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		110,000	110,000	110,985	110,406	627	(1,033)		(406)		110,000				1,850	01/31/2020
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		05/06/2014	Various		17,517,680	17,500,000	17,508,652	17,503,920		(585)		(585)		17,503,335		14,345	14,345	26,417	08/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25470X-AJ-4	DISH DBS CORP		08/14/2014	BANK OF AMERICA/MERRILL LYNCH		2,387,813	2,250,000	2,306,250	2,250,000	49,904	(2,958)		46,946		2,296,946		90,866	90,866	144,672	07/15/2022
25470X-AL-9	DISH DBS CORP		08/14/2014	Various		596,250	600,000	624,000			(540)		(540)		623,460		(27,210)	(27,210)	12,833	03/15/2023
25470X-AP-0	DISH DBS CORP		05/21/2014	BANK OF AMERICA/MERRILL LYNCH		3,135,000	3,000,000	3,000,000	3,000,000						3,000,000		135,000	135,000	83,583	04/01/2018
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		12/31/2014	Various		62,957	62,957	63,259	5,801,362	19,887	(3,367)		16,520		62,957				86,004	09/15/2017
257375-AJ-4	DOMINION GAS HOLDINGS LLC		12/08/2014	MORGAN STANLEY		2,541,000	2,500,000	2,484,250			2		2		2,484,252		56,748	56,748	958	12/15/2044
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		171,365	171,365	170,583			782		782		171,365				1,210	05/28/2021
233293-AM-1	DPL INC		09/26/2014	STERNE AGEE CLEARING INC.		3,025,000	3,000,000	3,000,000							3,000,000		25,000	25,000		10/01/2019
256882-AB-7	DPL INC		10/06/2014	TENDER OFFER		9,462,275	9,076,000	9,425,028	9,319,590	7,063	(65,700)		(58,637)		9,260,953		201,322	201,322	1,028,992	10/15/2016
26250G-AB-2	DRYROCK ISSUANCE TRUST ABS		02/11/2014	BARCLAYS		40,427,391	40,459,000	40,380,777	40,403,916		3,996		3,996		40,407,912		19,479	19,479	45,314	08/15/2018
23336J-AD-7	DT AUTO OWNER TRUST ABS		05/15/2014	SCHEDULED REDEMPTION		17,380,984	17,380,984	17,519,152	17,393,351		(12,366)		(12,366)		17,380,984				253,748	12/15/2016
26550H-AC-5	DUNKIN' BRANDS INC TERM LOAN B-4		06/09/2014	SCHEDULED REDEMPTION		21,746	21,746	21,896			(150)		(150)		21,746					02/05/2021
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		01/09/2014	JEFFERIES & COMPANY, INC.		1,811,250	1,750,000	1,750,000	1,750,000						1,750,000		61,250	61,250	30,273	09/15/2021
269871-AA-7	EAGLE SPINCO INC		06/30/2014	EXCHANGE		1,928,409	2,000,000	1,920,000	1,924,019		4,440		4,440		1,928,459		(50)	(50)	80,938	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		46,732	46,732	47,146	46,889	323	(480)		(157)		46,732				291	01/28/2017
278642-AM-5	EBAY INC		10/23/2014	MIZUHO SECURITIES USA INC.		9,919,900	10,000,000	10,000,000							10,000,000		(80,100)	(80,100)	11,059	07/28/2017
278642-AH-6	EBAY INC.		07/28/2014	RBC DOMINION SECURITIES		9,954,900	10,000,000	9,978,800			33		33		9,978,833		(23,933)	(23,933)	1,833	08/01/2019
278642-AK-9	EBAY INC.		12/10/2014	BANK OF AMERICA/MERRILL LYNCH		9,793,000	10,000,000	9,977,900			1,090		1,090		9,978,990		(185,990)	(185,990)	109,410	08/01/2021
278865-AN-0	ECOLAB INC		04/29/2014	BANK OF AMERICA/MERRILL LYNCH		8,043,120	8,000,000	7,996,000	7,997,844		449		449		7,998,293		44,827	44,827	58,444	08/09/2015
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		10/01/2014	SCHEDULED REDEMPTION		70,663	70,663	70,663	70,663						70,663				1,975	10/01/2025
28176E-AC-2	EDWARDS LIFESCIENCES CORP		05/01/2014	JPMORGAN CHASE & CO.		19,393,300	19,000,000	18,906,220	18,910,471		6,065		6,065		18,916,536		476,764	476,764	323,198	10/15/2018
268648-AP-7	EMC CORP		01/15/2014	CITIGROUP GLOBAL MARKETS		6,178,548	6,200,000	6,196,466	6,196,853		38		38		6,196,891		(18,343)	(18,343)	16,146	06/01/2018
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP		07/28/2014	CITIGROUP GLOBAL MARKETS		9,961,700	10,000,000	9,992,600			251		251		9,992,851		(31,151)	(31,151)	42,667	05/15/2019
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		114,240		114,240							114,240					07/15/2019
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		34,913		34,913							34,913					01/15/2022
L29678-AC-0	ENDO LIMITED HLDGS 2014 TLB	E	12/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				115	03/01/2021
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		05/06/2014	EXCHANGE		16,766,103	16,320,000	17,005,500	16,825,164	40,553	(58,378)		(17,825)		16,766,539		(436)	(436)	923,440	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/06/2014	EXCHANGE		2,895,109	2,700,000	2,953,375	2,882,535	27,202	(14,512)		12,690		2,895,225		(116)	(116)	164,981	01/15/2022
29273R-AE-9	ENERGY TRANSFER PARTNERS		07/30/2014	MIZUHO SECURITIES USA INC.		3,342,870	3,000,000	2,739,075	2,884,581		19,848		19,848		2,904,429		438,441	438,441	178,135	02/15/2017
29362U-AA-2	ENTEGRIS INC		12/22/2014	GOLDMAN, SACHS & CO.		85,050	84,000	84,000							84,000		1,050	1,050	3,710	04/01/2022
29364G-AG-8	ENTERGY CORP		07/15/2014	Various		34,449,200	32,000,000	31,963,200	31,976,645		3,575		3,575		31,980,220		2,468,980	2,468,980	1,436,372	01/15/2017
29364W-AN-8	ENTERGY LOUISIANA LLC		02/19/2014	SCOTIA CAPITAL (USA) INC.		6,155,576	5,600,000	5,590,312	5,592,523		126		126		5,592,649		562,927	562,927	84,373	05/01/2021
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS		02/21/2014	Various		15,497,717	15,500,000	15,498,396	15,499,103		116		116		15,499,220		(1,503)	(1,503)	19,128	09/20/2018
29372E-AW-8	ENTERPRISE FLEET FINANCING LLC ABS		03/14/2014	RBC DOMINION SECURITIES		27,037,969	27,000,000	26,998,963	26,999,269		83		83		26,999,353		38,616	38,616	60,742	09/20/2018
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL		12/19/2014	Various		1,940,000	2,000,000	2,003,262	5,998,832	11,501	(932)		10,569		2,002,876		(62,876)	(62,876)	109,500	04/30/2019
29444U-AK-2	EQUINIX INC		12/22/2014	CALLED @ 112.52870130		18,923,000	18,923,000	20,783,233	20,309,348		(267,441)		(267,441)		20,041,906		(1,118,906)	(1,118,906)	4,273,093	07/15/2021
29444U-AL-0	EQUINIX INC		07/11/2014	BANK OF AMERICA/MERRILL LYNCH		2,979,750	2,900,000	2,862,500	2,860,342	4,500	2,620		7,120		2,867,463		112,287	112,287	111,922	04/01/2020
28108P-AB-2	ESLFT 2012-A AT ABS		10/01/2014	SCHEDULED REDEMPTION		92,223	92,223	92,223	92,223						92,223				2,507	10/01/2025
29667W-AA-0	ESSAR STEEL ALGOMA INC		10/01/2014	VARIOUS		(67,000)											(67,000)	(67,000)	67,000	03/15/2015
26924X-AE-5	ETRVM_04-1 ABS		12/07/2014	Various		1,542,783	1,542,783	1,558,884	1,545,293		674	3,184	(2,510)		1,542,783				27,241	11/07/2031
299808-AF-2	EVEREST REINSURANCE HOLDINGS INC		06/30/2014	Various		6,665,800	6,666,000	6,666,000							6,666,000		(200)	(200)	23,887	06/01/2044
30204N-AC-4	EXGEN TEXAS POWER LLC TL		12/31/2014	Various		503,542	504,167	499,125			61		61		499,186		4,356	4,356	8,133	09/18/2021
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	E	12/31/2014	Various		11,250	11,250	11,197			53		53		11,250				137	05/08/2019
30219G-AB-4	EXPRESS SCRIPTS HOLDING		10/16/2014	BARCLAYS		35,156,450	35,000,000	34,880,622	34,934,729		47,070		47,070		34,981,799		174,651	174,651	875,875	02/12/2015
30219G-AC-2	EXPRESS SCRIPTS HOLDING		07/08/2014	CALLED @ 105.71882020		19,000,000	19,000,000	18,995,987	18,996,931		533		533		18,997,464		2,536	2,536	1,516,979	11/15/2016

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
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO		09/23/2014	Various		12,893,950	13,000,000	12,968,670			1,778		1,778		12,970,448		(76,498)	(76,498)	88,000	06/15/2019
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS	E	07/17/2014	SCHEDULED REDEMPTION		15,051,992	15,051,992	14,976,732	14,986,259		65,733		65,733		15,051,992				30,229	10/17/2018
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2014	SCHEDULED REDEMPTION		880,000	880,000	880,000	878,994		1,006		1,006		880,000				46,112	09/27/2015
313305-AA-2	FEDEX CORP 2012 PASS TST		07/15/2014	SCHEDULED REDEMPTION		4,031,066	4,031,066	4,031,066	4,031,066						4,031,066				52,908	01/15/2018
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		12/01/2014	Various		429,377	743,364	532,452	536,898		(107,380)	141	(107,521)		429,377				29,640	08/25/2036
31620M-AD-8	FIDELITY NATIONAL INFORM		07/15/2014	CALLED @ 105.90600000		14,360,000	14,360,000	15,939,425	15,312,695		(168,164)		(168,164)		15,144,531		(784,531)	(784,531)	1,978,952	07/15/2020
31620R-AC-9	FIDELITY NATL FINANCIAL		07/30/2014	STIFEL CAPITAL MARKETS		3,370,440	3,000,000	2,996,910	2,998,342		266		266		2,998,607		371,833	371,833	142,450	05/15/2017
31679D-AD-8	FIFTH THIRD AUTO TRUST ABS		03/12/2014	MORGAN STANLEY		21,843,594	22,000,000	21,998,805	21,999,081		77		77		21,999,158		(155,564)	(155,564)	46,665	04/15/2019
31677Q-AX-7	FIFTH THIRD BANCORP		04/24/2014	JPMORGAN CHASE & CO.		14,045,740	14,000,000	13,997,480	13,998,182		263		263		13,998,445		47,295	47,295	83,350	02/26/2016
31732F-AG-1	FILTRATION GROUP CORP TL		12/31/2014	SCHEDULED REDEMPTION		12,075	12,075	12,114			(39)		(39)		12,075				13,139	11/21/2020
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL		07/08/2014	Various		4,010,000	4,000,000	4,019,656	3,002,070	12,805	(2,015)		10,790		4,018,654		(8,654)	(8,654)	71,368	03/23/2018
319963-BE-3	FIRST DATA CORPORATION		08/21/2014	Various		2,574,800	2,456,000	2,575,248	1,836,640	3,165	(8,498)		(5,332)		2,556,670		18,130	18,130	174,473	11/01/2020
32057X-AJ-1	FIRST INVESTORS AUTO OWNER TRU ABS		04/15/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,982,032	4,998,230		1,770		1,770		5,000,000				74,833	10/17/2016
337932-AE-7	FIRSTENERGY CORP		07/15/2014	JPMORGAN CHASE & CO.		8,075,280	8,000,000	7,999,200	7,860,560	138,764	75		138,839		7,999,399		75,881	75,881	172,944	03/15/2018
337932-AF-4	FIRSTENERGY CORP		06/16/2014	JPMORGAN CHASE & CO.		9,884,400	10,000,000	9,104,650	9,131,345		34,447		34,447		9,165,793		718,607	718,607	323,472	03/15/2023
31679J-AC-7	FITAT_14-1 ABS		08/14/2014	CREDIT SUISSE		18,994,063	19,000,000	18,993,320			156		156		18,993,477		586	586	22,969	04/16/2018
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	09/02/2014	SCHEDULED REDEMPTION		1,092,298	1,092,298	979,910	1,054,229		38,069		38,069		1,092,298				2,522	06/01/2017
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	06/12/2014	BANK OF AMERICA/MERRILL LYNCH		4,757,750	4,675,000	4,623,420	4,382,813	242,033	2,058		244,091		4,626,904		130,846	130,846	165,535	02/15/2023
302445-AC-5	FLIR SYSTEMS INC		05/29/2014	STIFEL CAPITAL MARKETS		15,855,000	15,000,000	14,999,850	14,999,917		13		13		14,999,930		855,070	855,070	425,000	09/01/2016
30249U-AA-9	FMC TECHNOLOGIES INC		07/23/2014	MORGAN STANLEY		27,295,655	27,000,000	27,138,840	27,108,790		(14,578)		(14,578)		27,094,211		201,444	201,444	429,042	10/01/2017
30251G-AH-0	FMG RESOURCES AUG 2006	F	12/17/2014	Various		831,188	975,000	975,000	975,000						975,000		(143,813)	(143,813)	91,833	11/01/2019
30251G-AN-7	FMG RESOURCES AUG 2006	F	08/20/2014	Various		11,971,590	11,225,000	11,653,813	11,612,120		(31,623)		(31,623)		11,580,497		391,093	391,093	587,976	04/01/2022
34529M-AG-7	FORD CREDIT AUTO OWNER TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		6,250,000	6,250,000	6,583,984	6,343,999		(93,999)		(93,999)		6,250,000				222,500	01/15/2017
34530E-AD-9	FORD CREDIT AUTO OWNER TRUST ABS		03/18/2014	NOMURA SECURITIES INTERNATIONAL INC		10,003,516	10,000,000	9,998,410	9,998,686		100		100		9,998,786		4,730	4,730	20,267	08/15/2018
345397-VL-4	FORD MOTOR CREDIT CO LLC		10/01/2014	MATURED		4,000,000	4,000,000	4,270,000	4,053,953		(53,953)		(53,953)		4,000,000				348,000	10/01/2014
345397-WY-5	FORD MOTOR CREDIT COMPANY LLC		10/28/2014	RBS SECURITIES INC		10,006,500	10,000,000	10,000,000							10,000,000		6,500	6,500		11/04/2019
34530A-AC-9	FORDO_12-D ABS		02/07/2014	NOMURA SECURITIES INTERNATIONAL INC		18,387,485	18,376,000	18,389,638	18,389,603		(1,448)		(1,448)		18,388,155		(670)	(670)	14,839	04/15/2017
34530D-AC-3	FORDO_13-C ABS		02/11/2014	CREDIT SUISSE		14,060,156	14,000,000	14,053,047	14,052,965		(3,828)		(3,828)		14,049,137		11,019	11,019	20,090	12/15/2017
34530G-AD-4	FORDO_13-D ABS		09/22/2014	Various		10,012,500	10,000,000	10,005,078	10,004,981		(303)		(303)		10,004,678		7,822	7,822	11,725	04/15/2018
345838-AE-6	FOREST LABORATORIES INC		09/24/2014	Various		5,351,960	5,000,000	5,469,600			(13,892)		(13,892)		5,455,708		(103,748)	(103,748)	161,822	02/15/2021
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	12/31/2014	Various		9,183,227	9,180,733	9,230,441	15,737,513		(7,250)		(7,250)		9,227,251		(44,024)	(44,024)	385,822	06/30/2019
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/24/2014	Various		21,992,044	22,000,000	21,998,048	21,998,138		98		98		21,998,236		(6,192)	(6,192)	275,764	03/15/2018
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		04/01/2014	MORGAN STANLEY		2,953,470	3,000,000	2,998,948	2,998,980		39		39		2,999,018		(45,548)	(45,548)	51,408	03/15/2020
35671D-BJ-3	FREEPORT-MCMORAN INC		11/13/2014	BARCLAYS		3,303,045	3,332,000	3,315,873			5		5		3,315,878		(12,833)	(12,833)	1,999	11/14/2034
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		08/08/2014	Various		2,500	2,500	2,476	987,724		394		394		2,500				19,803	01/15/2021
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		12/31/2014	SCHEDULED REDEMPTION		12,594	12,594	12,522			72		72		12,594				35	02/28/2020
35802X-AF-0	FRESENIUS MED CARE II		01/29/2014	CITIGROUP GLOBAL MARKETS		2,130,000	2,000,000	2,045,000	2,043,560		(379)		(379)		2,043,181		86,819	86,819	59,729	01/31/2022
35802X-AA-1	FRESENIUS MED CARE US		07/11/2014	DEUTSCHE BANK AG		1,878,585	1,668,000	1,737,730	1,739,669		(7,710)		(7,710)		1,731,959		146,626	146,626	90,651	09/15/2018
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO TLA		06/28/2013	COMMERZBANK AG															265	10/30/2017
358070-AA-8	FRESNILLO PLC	F	06/17/2014	BARCLAYS		5,218,750	5,000,000	4,962,100	4,962,484		1,360		1,360		4,963,844		254,906	254,906	165,764	11/13/2023
35906A-AA-6	FRONTIER COMMUNICATIONS		05/01/2014	MATURED		2,500,000	2,500,000	2,575,000	2,506,529		(6,529)		(6,529)		2,500,000				103,125	05/01/2014
35906A-AB-4	FRONTIER COMMUNICATIONS		07/09/2014	BANK OF AMERICA/MERRILL LYNCH		1,167,500	1,000,000	1,135,000	1,090,830		(9,044)		(9,044)		1,081,786		85,714	85,714	63,872	10/01/2018
35906A-AM-0	FRONTIER COMMUNICATIONS		09/09/2014	Various		3,241,750	3,100,000	3,273,000	3,061,250	197,486	(8,697)		188,789		3,250,039		(8,289)	(8,289)	247,732	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS		08/13/2014	Various		4,808,750	4,500,000	4,668,125	4,488,750	172,074	(6,558)		165,515		4,654,265		154,485	154,485	256,920	04/15/2024
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		06/04/2014	CITIGROUP GLOBAL MARKETS		1,166,250	1,000,000	1,122,500	1,070,909		(8,704)		(8,704)		1,062,205		104,045	104,045	53,625	04/15/2017
35906A-A#-5	FRONTIER COMMUNICATIONS TLA		12/31/2014	SCHEDULED REDEMPTION		555,556	555,556	553,346	552,778	501	2,276		2,778		555,556				12,878	10/14/2016
302941-AJ-8	FTI CONSULTING INC		12/30/2014	STERNE AGEE CLEARING INC.		1,573,125	1,500,000	1,631,250	1,620,000	9,667	(45,111)		(35,444)		1,584,556		(11,431)	(11,431)	26,438	10/01/2020
302941-AM-1	FTI CONSULTING INC		07/30/2014	JEFFERIES & COMPANY, INC.		360,653	351,000	357,099	355,388	1,426	(417)		1,009		356,397		4,256	4,256	15,152	11/15/2022
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	10/20/2014	SCHEDULED REDEMPTION		1,461,018	1,461,018	1,435,450	1,437,684		23,334		23,334		1,461,018				5,954	04/19/2021
364725-AX-9	GANNETT CO INC		07/31/2014	EXCHANGE		2,863,516	2,900,000	2,858,414	2,860,523		2,993		2,993		2,863,516				149,451	07/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
364725-AY-7	GANNETT CO INC		10/23/2014	EXCHANGE		1,384,863	1,400,000	1,382,136	1,382,757		2,106		2,106		1,384,863				75,736	10/15/2019
364725-AZ-4	GANNETT CO INC		10/23/2014	EXCHANGE		991,569	1,000,000	990,860	991,021		548		548		991,569				67,292	10/15/2023
364725-BD-2	GANNETT CO INC		12/15/2014	JPMORGAN CHASE & CO.		204,000	200,000	208,775			(314)		(314)		208,460		(4,460)	(4,460)	1,794	10/15/2019
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		08/21/2014	Various		10,000	10,000	9,952	3,970,897		793		793		10,000				53,670	07/30/2020
36740P-AA-1	GATES GLOBAL LLC		12/17/2014	Various		3,489,094	3,625,000	3,632,500			(461)		(461)		3,632,039		(142,945)	(142,945)	66,700	07/15/2022
368266-AM-4	GAZ CAPITAL SA	F	07/31/2014	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				406,300	07/31/2014
L4191B-AH-6	GAZ CAPITAL SA	F	09/09/2014	CREDIT SUISSE		2,616,250	2,500,000	2,484,375	2,492,262		1,739		1,739		2,494,001		122,249	122,249	124,887	11/22/2016
36159J-DE-8	GEMNT_12-5 ABS		04/30/2014	NOMURA SECURITIES INTERNATIONAL INC		5,170,922	5,150,000	5,167,502	5,167,049		(4,018)		(4,018)		5,163,031		7,891	7,891	19,026	06/15/2018
369300-AM-0	GENERAL CABLE CORP		07/25/2014	EXCHANGE		9,594,046	9,500,000	9,616,000	9,310,000	291,116	(7,070)		284,046		9,594,046				497,958	10/01/2022
369550-AV-0	GENERAL DYNAMICS CORP		01/10/2014	JPMORGAN CHASE & CO.		24,447,000	25,000,000	24,844,000	24,879,019		1,190		1,190		24,880,209		(433,209)	(433,209)	41,667	11/15/2017
36962G-4C-5	GENERAL ELEC CAP CORP		05/13/2014	MATURED		5,000,000	5,000,000	4,994,450	4,999,537		463		463		5,000,000				147,500	05/13/2014
36962G-6M-1	GENERAL ELEC CAP CORP		01/06/2014	BNP CAPITAL MARKETS		15,116,550	15,000,000	14,985,000	14,990,217		111		111		14,990,328		126,222	126,222	11,667	12/11/2015
36962G-7A-6	GENERAL ELEC CAP CORP		08/06/2014	GOLDMAN, SACHS & CO.		30,270,000	30,000,000	30,000,000	30,000,000						30,000,000		270,000	270,000	221,764	07/12/2016
36962G-K9-4	GENERAL ELEC CAP CORP		09/15/2014	MATURED		2,000,000	2,000,000	1,435,000	1,914,909		85,091		85,091		2,000,000				7,517	09/15/2014
370334-BN-3	GENERAL MILLS INC		05/02/2014	KEYCORP		4,014,040	4,000,000	3,999,280	3,999,498		84		84		3,999,582		14,458	14,458	27,028	01/29/2016
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC		02/07/2014	EXCHANGE		7,480,990	7,000,000	7,497,500	7,428,750	65,185	(12,945)		52,240		7,480,990				158,861	08/15/2017
37045X-AB-2	GENERAL MOTORS FINL CO		06/06/2014	JPMORGAN CHASE & CO.		7,984	7,000	7,079	7,054		(5)		(5)		7,049		935	935	249	06/01/2018
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		01/02/2014	PRINCIPAL PAYDOWN		1,650,000	1,650,000	1,650,000	1,641,266		15		15		1,641,281		8,719	8,719	158,284	11/01/2016
36159R-AG-8	GEO GROUP INC		10/28/2014	BANK OF AMERICA/MERRILL LYNCH		2,846,250	2,875,000	2,774,375			2,099		2,099		2,776,474		69,776	69,776	85,951	04/01/2023
36159R-AH-6	GEO GROUP INC		02/07/2014	EXCHANGE		3,000,000	3,000,000	3,000,000	2,977,500	22,500			22,500		3,000,000				60,708	01/15/2022
373200-AY-0	GEORGIA GULF CORPORATION		06/30/2014	EXCHANGE		4,551,420	4,600,000	4,551,125	4,346,182	203,860	1,395		205,255		4,551,436		(16)	(16)	140,156	05/15/2023
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		06/18/2014	Various		18,731	18,731	18,691	6,910,920	490,653	821		491,474		18,731				94,860	10/18/2019
377372-AG-2	GLAXOSMITHKLINE CAP INC		04/24/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		501,415	500,000	499,350	499,519		68		68		499,587		1,828	1,828	2,110	03/18/2016
378272-AE-8	GLENCORE FUNDING LLC		06/11/2014	Various		30,040,310	30,000,000	30,000,000	30,000,000						30,000,000		40,310	40,310	294,263	01/15/2019
361841-AA-7	GLP CAPITAL LP		07/31/2014	EXCHANGE		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				92,215	11/01/2018
361841-AC-3	GLP CAPITAL LP		07/31/2014	Various		5,429,063	5,400,000	5,400,000	5,400,000						5,400,000		29,063	29,063	189,141	09/01/2020
361841-AD-1	GLP CAPITAL LP		08/20/2014	BANK OF AMERICA/MERRILL LYNCH		1,928,625	1,850,000	1,850,000							1,850,000		78,625	78,625	28,559	11/01/2020
361841-AE-9	GLP CAPITAL LP		03/31/2014	WELLS FARGO		309,000	300,000	300,000	294,750	5,250			5,250		300,000		9,000	9,000	6,764	11/01/2023
38376G-Z2-9	GNMA_11-96 CMBS		12/01/2014	SCHEDULED REDEMPTION		1,667,049	1,667,049	1,697,228	1,679,201		(12,152)		(12,152)		1,667,049				25,205	11/16/2036
380956-AC-6	GOLDCORP INC	G	10/03/2014	BARCLAYS		14,361,956	14,374,000	14,349,917	14,353,763		3,559		3,559		14,357,322		4,635	4,635	324,962	03/15/2018
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		11/29/2014	Various		268	500,000	4,154									268	268		06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		11/21/2014	DISTRIBUTION		144											144	144		06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		11/21/2014	Various		83	100,000	2,576									83	83		08/14/2026
38141G-VK-7	GOLDMAN SACHS GROUP INC		02/14/2014	GOLDMAN, SACHS & CO.		40,549,200	40,000,000	40,000,000	40,000,000						40,000,000		549,200	549,200	180,285	04/30/2018
382550-BD-2	GOODYEAR TIRE & RUBBER		07/10/2014	JEFFERIES & COMPANY, INC.		2,165,000	2,000,000	2,000,000	2,000,000						2,000,000		165,000	165,000	113,389	03/01/2021
38869P-AK-0	GRAPHIC PACKAGING INTL		10/15/2014	DEUTSCHE BANK AG		2,468,750	2,500,000	2,460,000	2,456,724	5,000	3,559		8,559		2,465,283		3,467	3,467	120,399	04/15/2021
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/27/2014	Various		1,679,175	1,679,175	1,691,593	1,688,175	3,450	(12,451)		(9,000)		1,679,175				11,498	06/01/2017
G4123E-AC-0	GRIFOLS WORLDWIDE OP LTS TLB	E	12/31/2014	Various		15,000	15,000	14,850			150		150		15,000				43	02/27/2021
39926L-AF-9	GROSVENOR CAPITAL MGMT TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		50,000	50,000	49,844			156		156		50,000				1,313	01/02/2021
40052V-AC-8	GRUPO BIMBO SAB DE CV	F	08/27/2014	MIZUHO SECURITIES USA INC.		5,049,500	5,000,000	4,979,500			306		306		4,979,806		69,694	69,694	34,983	06/27/2024
36228F-AA-4	GSMPS_98-1 RMBS		12/01/2014	SCHEDULED REDEMPTION		31,326	31,326	32,824	31,990		(664)		(664)		31,326				1,263	09/19/2027
36228F-AE-6	GSMPS_98-2 RMBS		12/01/2014	SCHEDULED REDEMPTION		66,743	66,743	67,026	68,121		(1,378)		(1,378)		66,743				3,110	05/19/2027
36228F-AK-2	GSMPS_98-3 RMBS		12/01/2014	SCHEDULED REDEMPTION		86,637	86,637	90,441	88,493		(1,855)		(1,855)		86,637				4,196	09/19/2027
36228F-CG-9	GSMPS_99-2 RMBS		12/01/2014	SCHEDULED REDEMPTION		96,308	96,308	99,016	97,519		(1,211)		(1,211)		96,308				4,490	09/19/2027
362631-AB-9	GSR_06-0A1 RMBS		12/26/2014	SCHEDULED REDEMPTION		1,186,557	1,186,557	755,942	930,041		256,516		256,516		1,186,557				2,591	08/25/2046
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		09/03/2014	Various		5,000	5,000	4,989	1,990,270		209		209		5,000				43,323	07/22/2020
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	12/17/2014	SCHEDULED REDEMPTION		5,917,341	5,917,341	5,794,557	5,794,273		123,068		123,068		5,917,341				20,508	06/17/2021
68371Y-AF-0	GXS GROUP (OPEN TEXT) TL	G	12/31/2014	SCHEDULED REDEMPTION		40,000	40,000	39,800			200		200		40,000				295	01/16/2021
423074-AR-4	H.J. HEINZ CO		10/15/2014	MORGAN STANLEY		2,653,200	2,680,000	2,680,000							2,680,000		(26,800)	(26,800)	58,532	10/15/2020
406216-BC-4	HALLIBURTON COMPANY		10/09/2014	HSBC SECURITIES, INC.		5,063,450	5,000,000	4,996,450	4,996,726		543		543		4,997,268		66,182	66,182	119,444	08/01/2018
44890P-AC-9	HALST_13-B ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		6,037,500	6,000,000	6,027,422	6,026,779		(2,316)		(2,316)		6,024,463		13,037	13,037	11,433	10/17/2016

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
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		12/15/2014	SCHEDULED REDEMPTION		9,000,000	9,000,000	8,997,009	8,999,343		657		657		9,000,000				172,645	04/15/2018
41283Y-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		02/18/2014	DEUTSCHE BANK AG		11,009,883	11,000,000	10,999,969	10,999,978		2		2		10,999,979		9,903	9,903	13,903	07/16/2018
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		05/06/2014	Various		14,993,391	15,000,000	14,996,075	14,996,731		215		215		14,996,946		(3,555)	(3,555)	34,459	07/15/2019
43813C-AC-4	HAROT_12-4 ABS		02/11/2014	JPMORGAN CHASE & CO.		8,614,412	8,605,000	8,614,412	8,614,387		(1,168)		(1,168)		8,613,219		1,193	1,193	7,458	08/18/2016
43814H-AC-2	HAROT_14-3 ABS		12/16/2014	Various		17,799,674	17,850,000	17,846,557			413		413		17,846,970		(47,296)	(47,296)	45,652	06/15/2018
43814F-AD-4	HAROT_2013-4 ABS		12/04/2014	Various		45,811,851	45,728,000	45,791,599	45,790,123		(3,424)		(3,424)		45,786,699		25,152	25,152	235,523	02/18/2020
44890Q-AB-9	HART_13-C ABS		01/24/2014	WELLS FARGO		7,593,889	7,585,000	7,595,666	7,595,628		(1,062)		(1,062)		7,594,567		(678)	(678)	5,284	06/15/2016
418056-AP-2	HASBRO INC		07/07/2014	BNP CAPITAL MARKETS		5,688,700	5,000,000	4,822,256	4,914,478		10,866		10,866		4,925,344		763,356	763,356	258,125	09/15/2017
420088-AA-4	HAWK ACQUISITION SUB INC		06/09/2014	EXCHANGE		4,601,097	4,600,000	4,601,500	4,450,500	150,752	(157)		150,595		4,601,095		2	2	127,075	10/15/2020
197677-AG-2	HCA INC		10/23/2014	BANK OF AMERICA/MERRILL LYNCH		2,290,000	2,000,000	2,060,000	2,058,957		(2,824)		(2,824)		2,056,133		233,867	233,867	210,621	06/15/2025
404119-BF-5	HCA INC		04/02/2014	CALLED @ 104.53226630		4,040,000	4,040,000	4,324,400	4,190,650		(13,159)		(13,159)		4,177,492		(137,492)	(137,492)	342,403	04/15/2019
404119-BK-4	HCA INC		10/08/2014	Various		13,265,625	12,500,000	13,418,750	13,087,991		(97,448)		(97,448)		12,990,543		275,082	275,082	964,149	09/15/2020
404119-BQ-1	HCA INC		10/15/2014	Various		2,044,875	2,050,000	2,050,000							2,050,000		(5,125)	(5,125)	897	04/15/2025
404121-AE-5	HCA INC		08/06/2014	BANK OF AMERICA/MERRILL LYNCH		5,412,500	5,000,000	5,000,000	5,000,000						5,000,000		412,500	412,500	129,740	03/15/2022
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2014	SCHEDULED REDEMPTION		152,673	152,673	152,673		30,784			30,784		152,673				5,571	02/10/2024
41284A-AD-0	HDMOT_2014-1 ABS		12/03/2014	CREDIT SUISSE		4,999,219	5,000,000	4,998,702			270		270		4,998,972		246	246	38,042	09/16/2019
428040-CN-7	HDTFS INC		08/19/2014	Various		116,600	110,000	110,000	110,000						110,000		6,600	6,600	4,507	10/15/2022
428040-CP-2	HDTFS INC		08/27/2014	Various		2,333,750	2,250,000	2,381,584	2,331,563	33,239	(14,180)		19,060		2,350,622		(16,872)	(16,872)	114,114	10/15/2020
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		01/27/2014	SCHEDULED REDEMPTION		6,979,216	6,979,216	7,038,886	6,974,261	64,748	(59,792)		4,955		6,979,216				18,320	11/16/2018
421924-BH-3	HEALTHSOUTH CORP		07/10/2014	RBC DOMINION SECURITIES		1,674,090	1,602,000	1,658,070	1,631,819		(5,441)		(5,441)		1,626,377		47,713	47,713	91,626	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP		12/01/2014	CALLED @ 103.00000000		372,000	372,000	395,250	388,554		(2,841)		(2,841)		385,714		(13,714)	(13,714)	46,076	09/15/2022
421924-BK-6	HEALTHSOUTH CORP		09/24/2014	JEFFERIES & COMPANY, INC.		1,546,250	1,500,000	1,516,875	1,481,250	33,609	(1,425)		32,184		1,513,434		32,816	32,816	78,104	11/01/2024
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		12/31/2014	Various		6,266	6,266	6,239			27		27		6,266				48	06/02/2021
40419V-AJ-1	HEINZ (HJ) CO TLB-2		12/24/2014	Various		14,809,941	14,822,441	14,887,443	14,887,603	7,487	(51,203)		(43,716)		14,843,887		(33,946)	(33,946)	153,424	06/05/2020
428040-CG-2	HERTZ CORP		09/08/2014	BARCLAYS		760,588	710,000	752,600	744,259		(4,122)		(4,122)		740,137		20,451	20,451	60,508	01/15/2021
428040-CJ-6	HERTZ CORP		08/20/2014	Various		6,788,125	6,450,000	6,759,922	6,723,410		(59,977)		(59,977)		6,663,433		124,692	124,692	356,625	04/15/2019
42804V-AM-3	HERTZ CORP B-1 TL		12/31/2014	Various		8,034,391	8,094,391	8,080,747	8,074,265	4,143	2,390		6,533		8,080,798		(46,407)	(46,407)	127,225	03/11/2018
42805R-AV-1	HERTZ_09-2A ABS		12/25/2014	Various		18,225,091	18,217,500	19,763,098	18,772,250		(545,262)		(545,262)		18,225,091				936,936	03/25/2016
42805R-AX-7	HERTZ_09-2A ABS		12/25/2014	Various		2,501,042	2,500,000	2,728,125	2,585,748		(85,748)		(85,748)		2,501,042				45,299	03/25/2016
42805R-AZ-2	HERTZ_10-1A ABS		12/08/2014	DISTRIBUTION		10,240		10,240	10,240						10,240					02/25/2017
42805R-BH-1	HERTZ_11-1A ABS		12/25/2014	Various		11,004,583	11,000,000	11,224,400	11,087,778		(87,778)		(87,778)		11,004,583				339,533	03/25/2016
42805R-BJ-7	HERTZ_11-1A ABS		12/08/2014	DISTRIBUTION		10,000		10,000							10,000					03/25/2018
428236-AV-5	HEWLETT-PACKARD CO		06/02/2014	MATURED		2,000,000	2,000,000	2,144,280	2,013,960		(13,960)		(13,960)		2,000,000				47,500	06/02/2014
428236-BY-8	HEWLETT-PACKARD CO		07/01/2014	Various		15,528,618	15,250,000	15,242,985			470		470		15,243,455		285,162	285,162	149,589	01/14/2019
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				54	08/19/2021
43289D-AC-7	HILTON WORLDWIDE INC INITAL TL		12/29/2014	SCHEDULED REDEMPTION		1,850,877	1,850,877	1,845,078	785,575		(735)		(735)		1,850,877				8,522	10/25/2020
43739E-AJ-6	HMBT_04-2 RMBS		12/26/2014	SCHEDULED REDEMPTION		139,207	139,207	139,424	139,368		(162)		(162)		139,207				778	12/25/2034
43739E-BK-2	HMBT_05-3 RMBS		12/26/2014	SCHEDULED REDEMPTION		229,049	229,049	160,870	183,258		45,791		45,791		229,049				703	07/25/2035
43739E-BS-5	HMBT_05-4 RMBS		12/26/2014	SCHEDULED REDEMPTION		826,262	826,262	638,804	660,634		165,627		165,627		826,262				2,102	10/25/2035
43739E-CB-1	HMBT_05-5 RMBS		12/26/2014	SCHEDULED REDEMPTION		860,907	860,907	539,499	551,710		309,197		309,197		860,907				2,240	11/26/2038
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		12/24/2014	SCHEDULED REDEMPTION		655,678	655,678	658,177	656,266	2,300	(2,887)		(588)		655,678				2,145	08/01/2019
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		12/01/2014	SCHEDULED REDEMPTION		193,361	193,361	160,954	157,622		35,739		35,739		193,361				3,599	12/01/2015
437076-BE-1	HOME DEPOT INC		07/28/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		9,985,600	10,000,000	9,961,700			993		993		9,962,693		22,907	22,907	27,222	06/15/2019
43812X-AD-7	HONDA AUTO RECEIVABLES OWNER T ABS		12/03/2014	WELLS FARGO		30,101,953	30,000,000	29,995,161	29,995,831		1,459		1,459		29,997,291		104,663	104,663	334,292	09/16/2019
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		02/19/2014	WELLS FARGO		9,270,551	9,272,000	9,251,718	9,256,911		1,031		1,031		9,257,942		12,610	12,610	10,220	03/21/2019
441060-AJ-9	HOSPIRA INC		07/08/2014	MORGAN STANLEY		8,824,480	8,000,000	8,813,510	8,415,857		(63,795)		(63,795)		8,352,061		472,419	472,419	377,789	03/30/2017
441060-AM-2	HOSPIRA INC		07/22/2014	Various		19,066,380	17,500,000	17,555,590	17,553,293		(3,739)		(3,739)		17,549,554		1,516,826	1,516,826	805,494	08/12/2020
44108E-BA-5	HOST MARRIOTT LP		02/10/2014	CALLED @ 101.12500000		467,000	467,000	478,675	468,887		(490)		(490)		468,396		(1,396)	(1,396)	11,296	06/01/2016
44328M-BT-0	HSBC BANK PLC	E	07/22/2014	BNP CAPITAL MARKETS		6,930,700	7,000,000	6,986,910	6,988,500		1,448		1,448		6,989,948		(59,248)	(59,248)	72,917	05/15/2018
40434C-AC-9	HSBC USA INC	R	07/09/2014	SOCIETE GENERALE		5,013,700	5,000,000	4,988,000			126		126		4,988,126		25,574	25,574	6,563	06/23/2019
444859-BC-5	HUMANA INC		11/03/2014	MIZUHO SECURITIES USA INC.		5,010,650	5,000,000	4,999,750			6		6		4,999,756		10,894	10,894	17,135	10/01/2019
448055-AE-3	HUSKY ENERGY INC	A	06/15/2014	MATURED		5,000,000	5,000,000	4,993,900	4,999,378		622		622		5,000,000				147,500	06/15/2014

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
44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/21/2014	CREDIT SUISSE		21,055,781	21,000,000	20,997,593	20,998,425		156		156		20,998,580		57,201	57,201	31,891	10/17/2016
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		03/18/2014	WELLS FARGO		28,035,000	28,000,000	27,991,071	27,992,386		574		574		27,992,960		42,040	42,040	98,980	02/15/2019
44923Q-AF-1	HYUNDAI CAPITAL AMERICA		02/04/2014	CANTOR FITZGERALD		20,294,400	20,000,000	19,988,400	19,989,889		378		378		19,990,267		304,133	304,133	185,417	08/09/2016
44919P-AD-4	IAC/INTERACTIVECORP		03/14/2014	EXCHANGE		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				37,064	11/30/2018
459200-GU-9	IBM CORP		02/20/2014	HSBC SECURITIES, INC.		13,362,960	13,000,000	13,004,570	13,014,563		(1,135)		(1,135)		13,013,428		349,532	349,532	166,111	01/05/2016
459200-GX-3	IBM CORP		01/21/2014	BARCLAYS		20,572,000	20,000,000	19,885,600	19,940,000		1,455		1,455		19,941,455		630,545	630,545	197,167	07/22/2016
451102-AD-9	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		3,322,463	3,350,000	3,333,718	3,342,135		139		139		3,342,274		(19,811)	(19,811)	234,640	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		29,296,688	28,935,000	30,029,692	29,627,059	13,461	(26,603)		(13,142)		29,613,917		(317,229)	(317,229)	2,064,030	01/15/2018
451102-AV-9	ICAHN ENTERPRISES/FIN		01/15/2014	EXCHANGE		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				36,217	08/01/2020
45256H-AA-6	IF_01-A CMBS		12/01/2014	SCHEDULED REDEMPTION		705,996	705,996	725,713	718,668		(12,673)		(12,673)		705,996				29,809	07/25/2031
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		10/01/2014	SCHEDULED REDEMPTION		500,000	500,000	497,132	498,519	499	982		1,481		500,000				9,375	01/01/2015
96925H-AB-8	IMG WORLDWIDE INC TL (WME ENTERT)		12/31/2014	Various		7,994,994	8,012,494	7,932,369			1,796		1,796		7,934,165		60,829	60,829	89,466	05/06/2021
45257#-AA-9	IMPACT CHILDCARE LLC ABS		10/15/2014	SCHEDULED REDEMPTION		28,931	28,931	28,931	25,423	2,371			2,371		28,931				1,542	06/15/2020
45256#-AA-0	IMPACT CIL PARENT CMBS		06/28/2014	Various		38,268,428	38,268,428	38,260,813	33,097,627		7,385		7,385		38,268,428				1,178,377	10/25/2056
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2014	SCHEDULED REDEMPTION		30,307,545	30,307,545	30,307,545							30,307,545				719,898	10/25/2056
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		10/15/2014	SCHEDULED REDEMPTION		2,167,428	2,167,428	2,167,428	2,134,788	32,289			32,289		2,167,428				39,448	10/30/2014
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		12/25/2013	DIRECT			13,975	13,975	13,975		84		84		14,059		(14,059)	(14,059)	33	07/25/2031
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		10/15/2014	SCHEDULED REDEMPTION		105,371	105,371	110,174	95,013	15,056	(4,698)		10,358		105,371				3,933	01/31/2029
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		12/31/2014	SCHEDULED REDEMPTION		55,707	55,707	55,827			(120)		(120)		55,707				833	03/17/2021
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		03/17/2014	Various		7,443,643	7,427,591	7,443,967	7,431,420	13,116	(881)		12,235		7,443,655		(12)	(12)	80,406	09/01/2017
45672J-AB-6	INEOS US FINANCE NEW 2018 TL		12/19/2014	Various		1,967,710	1,987,435	1,987,435	1,987,435						1,987,435		(19,725)	(19,725)	68,016	05/04/2018
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		01/02/2014	EXCHANGE		8,266,759	8,243,759	8,266,766	8,229,562	37,223	(13)		37,210		8,266,772		(13)	(13)	2,404	04/05/2018
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		12/31/2014	SCHEDULED REDEMPTION		266,231	266,231	266,658	144,873	425	(425)				266,231				7,009	06/03/2020
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		12/31/2014	SCHEDULED REDEMPTION		269,506	269,506	269,885			82,059		82,059		269,506				2,584	06/03/2020
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		12/31/2014	Various		5,072,151	5,050,901	5,074,459	5,612,864	6,407	3,322,454		3,328,861		5,072,841		(691)	(691)	171,699	09/30/2020
45687A-AK-8	INGERSOLL-RAND GL HLD CO	E	06/18/2014	Various		9,484,298	9,250,000	9,236,125	9,237,353		1,006		1,006		9,238,358		245,940	245,940	254,961	01/15/2019
457030-AJ-3	INGLES MARKET INC		02/07/2014	BARCLAYS		1,719,375	1,750,000	1,750,000	1,715,000	35,000			35,000		1,750,000		(30,625)	(30,625)	15,932	06/15/2023
457187-AA-0	INGREDION INC		07/02/2014	MIZUHO SECURITIES USA INC.		12,021,960	12,000,000	11,932,560	11,949,183		6,857		6,857		11,956,039		65,921	65,921	169,800	09/25/2017
45763P-AC-0	INMARSAT FINANCE PLC	F	05/20/2014	CREDIT SUISSE		18,966,234	18,228,000	19,495,905	18,745,360		(102,282)		(102,282)		18,643,079		323,155	323,155	634,815	12/01/2017
458140-AH-3	INTEL CORP		01/21/2014	WELLS FARGO		18,505,260	18,000,000	17,972,460	17,984,618		348		348		17,984,966		520,294	520,294	110,175	10/01/2016
458140-AL-4	INTEL CORP		01/10/2014	BANK OF AMERICA/MERRILL LYNCH		21,859,860	22,000,000	21,976,680	21,981,461		178		178		21,981,639		(121,779)	(121,779)	24,750	12/15/2017
45824T-AE-5	INTELSAT JACKSON HLDG	E	07/09/2014	JPMORGAN CHASE & CO.		3,534,735	3,319,000	3,596,966	3,584,520	9,745	(65,737)		(55,992)		3,528,528		6,207	6,207	189,160	04/01/2019
45824T-AN-5	INTELSAT JACKSON HLDG	E	06/09/2014	EXCHANGE		5,492,182	5,600,000	5,484,750	5,327,000	161,374	3,857		165,231		5,492,231		(49)	(49)	311,422	08/01/2023
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		04/10/2014	CITIGROUP GLOBAL MARKETS		5,102,950	5,000,000	4,995,550	4,995,743		242		242		4,995,985		106,965	106,965	64,931	10/15/2018
459745-GG-4	INTERNATIONAL LEASE FINANCE CORP		07/08/2014	BANK OF AMERICA/MERRILL LYNCH		1,162,500	1,000,000	1,177,500	1,172,523		(27,269)		(27,269)		1,145,254		17,246	17,246	71,944	03/15/2017
459745-FY-6	INTL LEASE FINANCE CORP		09/01/2014	MATURED		2,000,000	2,000,000	1,999,940	1,999,989		11		11		2,000,000				130,000	09/01/2014
459745-GJ-8	INTL LEASE FINANCE CORP		07/11/2014	BANK OF AMERICA/MERRILL LYNCH		5,322,500	5,000,000	5,387,500	5,356,250	26,444	(85,249)		(58,805)		5,297,445		25,055	25,055	191,986	05/15/2016
459745-GR-0	INTL LEASE FINANCE CORP		06/17/2014	Various		20,218,750	20,000,000	20,000,000	20,000,000						20,000,000		218,750	218,750	223,664	06/15/2016
46186R-AA-7	INVISTA FINANCE LLC		10/09/2014	CANTOR FITZGERALD		3,362,164	3,333,000	3,333,000							3,333,000		29,164	29,164		10/15/2019
46284P-AQ-7	IRON MOUNTAIN INC		04/30/2014	BANK OF AMERICA/MERRILL LYNCH		2,662,500	2,500,000	2,503,750	2,503,609		(131)		(131)		2,503,478		159,022	159,022	78,833	08/15/2023
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/15/2014	Various		25,078,152	269,981	24,849,880	9,105,750						24,849,880		228,272	228,272	379,225	01/01/9999
464592-AQ-7	ISLE OF CAPRI CASINOS		08/15/2014	Various		6,225,000	6,000,000	5,999,174	5,895,000	104,067	(84)		103,983		5,998,983		226,017	226,017	314,312	03/15/2021
94978#-CB-1	J.M. HUBER LEV LEASE ABS		07/02/2014	Various		1,164,066	1,164,066	1,164,066	1,159,838	4,229			4,229		1,164,066				219,344	01/02/2020
94978#-CA-3	J.M. HUBER LEV LEASE AMSOUTH ABS		07/02/2014	Various		1,153,053	1,153,053	1,153,053	1,148,864	4,189			4,189		1,153,053				216,305	01/02/2020
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		06/03/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		2,008,860	2,000,000	1,999,140			40		40		1,999,180		9,680	9,680	12,000	03/15/2019
46611V-AP-0	JBS USA LLC TLB		12/31/2014	SCHEDULED REDEMPTION		150,000	150,000	150,061	124,546	548	(63)		486		150,000				2,918	09/18/2020
24422E-RC-5	JOHN DEERE CAPITAL CORP		06/17/2014	WELLS FARGO		30,897,000	30,000,000	29,940,900	29,970,401		5,582		5,582		29,975,983		921,017	921,017	361,875	06/07/2016
478160-AQ-7	JOHNSON & JOHNSON		03/03/2014	Various		49,993,244	43,310,000	51,378,173	48,769,850		(207,097)		(207,097)		48,562,753		1,430,491	1,430,491	1,212,569	08/15/2017
478160-AU-8	JOHNSON & JOHNSON		02/18/2014	GOLDMAN, SACHS & CO.		5,791,550	5,000,000	5,642,750	5,415,566		(11,887)		(11,887)		5,403,679		387,871	387,871	154,500	07/15/2018
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		03/25/2014	Various			274,716	31,896												10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		10/01/2014	SCHEDULED REDEMPTION		73,869	73,869	54,315	47,493		26,376		26,376		73,869				1,801	12/25/2050

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
46629Q-AG-1	JPMAC_06-CH2 RMBS		12/01/2014	SCHEDULED REDEMPTION		670,777	670,777	549,285	517,933		152,844		152,844		670,777				19,082	07/25/2042
46630M-AG-7	JPMAC_07-CH2 RMBS		12/01/2014	Various		102,619	102,619	83,349	78,516		24,837	735	24,103		102,619				2,574	06/25/2042
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,560,613	1,909,209	1,261,929	1,263,476		297,137		297,137		1,560,613				29,565	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		12/01/2014	SCHEDULED REDEMPTION		144,855	195,524	156,696	138,876		5,979		5,979		144,855				6,338	04/25/2037
46630P-AP-0	JPMMT_07-A2 RMBS		12/01/2014	SCHEDULED REDEMPTION		26,263	29,679	28,669	22,912		3,352		3,352		26,263				488	04/25/2037
48126E-AA-5	JPMORGAN CHASE & CO		01/10/2014	BARCLAYS		10,163,900	10,000,000	9,982,100	9,986,819		136		136		9,986,955		176,945	176,945	83,333	08/15/2017
466247-YH-0	JPMT 2005-A8 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		997,550	997,550	870,168	820,220		177,329		177,329		997,550				30,230	11/25/2035
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2014	SCHEDULED REDEMPTION		697,871	697,871	759,807	730,479		(32,608)		(32,608)		697,871				39,409	03/29/2021
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		03/11/2014	EXCHANGE		9,696,270	9,629,176	9,700,175	9,665,285	34,878	(3,840)		31,038		9,696,323		(53)	(53)	69,586	05/19/2017
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		12/31/2014	SCHEDULED REDEMPTION		72,219	72,219	72,722			(503)		(503)		72,219				1,069	03/11/2021
48578P-AF-2	KASIMA LLC (DIGITAL CINEMA) TL		08/27/2014	BARCLAYS BANK		4,950,000	5,000,000	5,017,471	5,018,585		(1,458)		(1,458)		5,017,127		(67,127)	(67,127)	105,302	05/17/2021
48601T-AA-6	KATONAH 7 A1 CDO - CF - LOANS	E	08/15/2014	SCHEDULED REDEMPTION		2,291,578	2,291,578	2,068,149	2,202,042		89,536		89,536		2,291,578				6,581	11/15/2017
48601T-AB-4	KATONAH 7 A2 CDO - CF - LOANS	E	08/15/2014	SCHEDULED REDEMPTION		2,291,578	2,291,578	2,067,927	2,202,841		88,737		88,737		2,291,578				6,581	11/15/2017
48853U-AS-9	KENAN ADVANTAGE GROUP TRANCHE D		12/31/2014	SCHEDULED REDEMPTION		10,627	10,627	10,614			13		13		10,627				64	06/11/2016
492386-AU-1	KERR-MCGEE CORP		05/14/2014	JPMORGAN CHASE & CO.		1,911,420	1,500,000	1,423,368	1,435,573		1,584		1,584		1,437,157		474,263	474,263	92,088	07/01/2024
49327M-2E-3	KEYBANK NA		01/23/2014	KEYCORP		30,078,700	30,000,000	30,000,000	30,000,000						30,000,000		78,700	78,700	38,147	11/25/2016
49327M-2J-2	KEYBANK NA		01/07/2014	MORGAN STANLEY		7,989,360	8,000,000	7,993,920	7,994,114		50		50		7,994,164		(4,804)	(4,804)	10,756	11/25/2016
49456B-AE-1	KINDER MORGAN INC		12/09/2014	RBC DOMINION SECURITIES		9,985,200	10,000,000	9,979,700			167		167		9,979,867		5,333	5,333	13,556	12/01/2019
49456B-AH-4	KINDER MORGAN INC		12/08/2014	Various		4,055,700	4,000,000	3,986,520			7		7		3,986,527		69,173	69,173	8,865	06/01/2045
49638V-AC-2	KING_06-3A SUB CDO - CF - LOANS	E	04/11/2014	GOLDMAN, SACHS & CO.		9,875,000	12,500,000	10,422,500	9,187,500	1,790,227	(2,141,745)		(351,519)		8,835,981		1,039,019	1,039,019	2,449,694	08/24/2021
500630-BQ-0	KOREA DEVELOPMENT BANK	F	01/23/2014	MATURED		10,000,000	10,000,000	10,678,800	10,010,133		(10,133)		(10,133)		10,000,000				400,000	01/23/2014
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	06/17/2014	MATURED		5,000,000	5,000,000	4,945,500	4,994,205		5,795		5,795		5,000,000				156,250	06/17/2014
50065L-AA-8	KOREA NATIONAL OIL CORP	F	07/30/2014	MATURED		3,000,000	3,000,000	2,980,320	2,997,434		2,566		2,566		3,000,000				161,250	07/30/2014
50076Q-AK-2	KRAFT FOODS GROUP INC		10/16/2014	BANK OF NEW YORK		20,131,800	20,000,000	19,959,254	19,975,069		14,024		14,024		19,989,093		142,707	142,707	286,181	06/04/2015
501044-CX-7	KROGER CO		02/10/2014	DEUTSCHE BANK AG		12,075,720	12,000,000	11,970,600	11,970,682		433		433		11,971,115		104,605	104,605	55,000	01/15/2021
493268-BY-1	KSLT_04-A ABS		10/27/2014	SCHEDULED REDEMPTION		6,213,031	6,213,031	5,789,770	5,907,158		305,873		305,873		6,213,031				24,088	10/28/2041
493268-CJ-3	KSLT_05-A ABS		12/29/2014	SCHEDULED REDEMPTION		3,782,342	3,782,342	3,233,902	3,423,069		359,273		359,273		3,782,342				16,205	06/28/2038
49327H-AF-2	KSLT_06-A ABS		12/29/2014	SCHEDULED REDEMPTION		1,881,855	1,881,855	1,656,032	1,772,591		109,264		109,264		1,881,855				4,530	06/27/2029
513075-AY-7	LAMAR MEDIA CORP		04/21/2014	CALLED @ 103.93800000		7,684,000	7,684,000	8,249,445	7,961,461		(34,698)		(34,698)		7,926,763		(242,763)	(242,763)	615,239	04/15/2018
513075-BB-6	LAMAR MEDIA CORP		09/16/2014	BANK OF AMERICA/MERRILL LYNCH		1,063,350	1,020,000	1,067,175			(866)		(866)		1,066,309		(2,959)	(2,959)	7,990	02/01/2022
517830-AL-2	LAS VEGAS SANDS LLC TLB		12/31/2014	Various		9,467,602	9,502,764	18,878,809			(9,398,435)		(9,398,435)		9,480,374		(12,771)	(12,771)	12,582	12/19/2020
521865-AR-6	LEAR CORP		03/20/2014	CALLED @ 103.93800000		917,000	917,000	963,996	960,558	2,377	(10,070)		(7,693)		952,864		(35,864)	(35,864)	73,221	03/15/2018
521865-AS-4	LEAR CORP		03/26/2014	CALLED @ 103.00000000		188,000	188,000	210,560	201,676		(1,149)		(1,149)		200,527		(12,527)	(12,527)	13,744	03/15/2020
521865-AT-2	LEAR CORP		05/30/2014	EXCHANGE		3,904,902	3,900,000	3,906,000	3,656,250	248,959	(307)		248,652		3,904,902				162,094	01/15/2023
525ESC-1B-7	LEHMAN BROTHERS HOLDINGS INC		10/05/2014	SCHEDULED REDEMPTION		307,885	307,885	59,268			248,617		248,617		307,885					12/31/2017
526057-BN-3	LENNAR CORPORATION		06/03/2014	KEYCORP		247,500	250,000	245,424	231,875	13,662	174		13,837		245,712		1,788	1,788	6,630	11/15/2022
529897-AF-7	LIBBEY GLASS INC TLB		12/31/2014	Various		5,000	5,000	4,988			13		13		5,000				(257)	04/09/2021
53219L-AL-3	LIFEPOINT HOSPITALS INC.		09/25/2014	Various		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				55,191	12/01/2021
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		09/08/2014	CITIBANK		2,352,842	2,352,842	2,368,623	2,356,784	14,594	(3,420)		11,174		2,367,958		(15,116)	(15,116)	45,267	07/24/2017
536022-AH-9	LINN ENERGY LLC/FIN CORP		08/09/2013	Various															1,944	11/01/2019
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		12/31/2014	SCHEDULED REDEMPTION		100,000	100,000	100,608	100,292	350	(642)		(292)		100,000				887	08/17/2020
52520M-DR-1	LMT 2005-3 1A5 RMBS		12/01/2014	Various		1,036,225	1,092,690	944,015	918,939	5,243	112,929	886	117,286		1,036,225				38,136	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS		01/25/2014	DIRECT			1,026,018	340,352											3,884	12/25/2037
548661-CY-1	LOWE'S COMPANIES INC		06/06/2014	WELLS FARGO		1,014,100	1,000,000	999,140	999,424		76		76		999,500		14,600	14,600	10,653	04/15/2017
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB		11/05/2014	Various		1,950,525	1,985,000	1,985,000	1,980,871	4,129			4,129		1,985,000		(34,475)	(34,475)	54,183	03/29/2019
55448Q-AK-2	MACK-CALI REALTY L.P.		05/16/2014	LOOP CAPITAL MARKETS		11,381,556	11,068,000	11,910,385	11,324,794		(95,389)		(95,389)		11,229,405		152,151	152,151	482,150	01/15/2015
55448Q-AM-8	MACK-CALI REALTY L.P.		09/17/2014	WELLS FARGO		2,675,512	2,521,000	2,786,386	2,645,340		(43,318)		(43,318)		2,602,022		73,490	73,490	173,431	01/15/2016
L6232U-AB-3	MALLINCKRODT INT'L INITIAL TLB	E	12/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				175	03/19/2021
563553-AW-6	MANITOWOC COMPANY 2013 TLB		12/31/2014	SCHEDULED REDEMPTION		157,500	157,500	157,500							157,500				482	01/03/2021
563571-AG-3	MANITOWOC COMPANY INC		02/15/2014	CALLED @ 104.75000000		6,517,000	6,517,000	7,065,455	6,764,943		(14,286)		(14,286)		6,750,657		(233,657)	(233,657)	619,115	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC		07/11/2014	CITIGROUP GLOBAL MARKETS		3,341,250	3,000,000	3,401,250	3,382,830		(73,801)		(73,801)		3,309,028		32,222	32,222	180,625	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC		02/28/2014	BARCLAYS		1,060,000	1,000,000	1,000,000	1,000,000						1,000,000		60,000	60,000	22,847	10/15/2022
565849-AJ-5	MARATHON OIL CORP		01/07/2014	WELLS FARGO		35,092,050	35,000,000	34,995,800	34,997,425		35		35		34,997,460		94,590	94,590	60,375	11/01/2015
570506-AR-6	MARKWEST ENERGY PART/FIN		06/23/2014	Various		2,193,000	2,150,000	2,150,000	2,015,625	134,375			134,375		2,150,000		43,000	43,000	91,644	07/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
571903-AJ-2	MARRIOTT INTERNATIONAL		10/06/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,029,080	1,000,000	995,550	996,631		470		470		997,101		31,979	31,979	33,167	03/01/2019
571748-AM-4	MARSH & MCLENNAN COS INC		07/15/2014	MATURED		15,780,000	15,780,000	16,959,625	15,962,529		(182,529)		(182,529)		15,780,000				848,175	07/15/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER		04/01/2014	CALLED @ 104.43800000		11,088,000	11,088,000	11,570,580	11,435,174	17,508	(77,546)		(60,038)		11,375,137		(287,137)	(287,137)	984,115	04/01/2018
574599-BD-7	MASCO CORP		07/10/2014	CITIGROUP GLOBAL MARKETS		2,743,750	2,500,000	2,572,719	2,538,735		(7,130)		(7,130)		2,531,605		212,145	212,145	189,620	10/03/2016
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS		01/06/2014	MORGAN STANLEY		5,037,000	5,000,000	4,984,100	4,998,722		93		93		4,998,815		38,185	38,185	31,146	04/21/2014
577081-AZ-5	MATTEL INC		06/25/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,013,150	5,000,000	4,996,250			107		107		4,996,357		16,793	16,793	17,625	05/06/2019
582839-AD-8	MEAD JOHNSON NUTRITION C		08/13/2014	CALLED @ 100.70611300		2,000,000	2,000,000	2,095,500	2,031,818		(23,519)		(23,519)		2,008,299		(8,299)	(8,299)	68,956	11/01/2014
58404J-AK-4	MEDASSETS INC TERM B LOAN		09/25/2014	Various		957,744	960,000	954,911	954,438		656		656		955,094		2,650	2,650	27,487	12/13/2019
N7900H-AB-9	MEDI ARENA (AP NMT) DOLLAR TLB	E	12/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,125			375		375		12,500				67	08/13/2021
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		12/31/2014	Various		3,165,630	3,218,130	5,549,209	2,482,281	22,105	(2,309,622)		(2,287,517)		3,212,842		(47,211)	(47,211)	9,880	01/29/2021
58446H-AH-5	MEDIACOM LLC GROUP TERM C		12/31/2014	Various		2,208,297	2,208,297	2,211,832	2,193,811	19,416	(4,929)		14,486		2,208,297				14,711	01/31/2015
585055-AR-7	MEDTRONIC INC		01/06/2014	BANK OF NEW YORK		10,313,000	10,000,000	9,999,100	9,999,771		4		4		9,999,775		313,225	313,225	95,000	03/15/2015
585055-BP-0	MEDTRONIC INC		12/08/2014	BANK OF AMERICA/MERRILL LYNCH		2,595,875	2,500,000	2,493,300							2,493,300		102,575	102,575	321	03/15/2045
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/30/2014	Various		16,032,813	16,000,000	16,001,631	16,001,048		(611)		(611)		16,000,437		32,375	32,375	28,000	12/17/2018
58933Y-AH-8	MERCK & CO INC		01/23/2014	MORGAN STANLEY		25,066,250	25,000,000	25,000,000	25,000,000						25,000,000		66,250	66,250	29,507	05/18/2018
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE		06/02/2014	SCHEDULED REDEMPTION		150,000	150,000	139,389		145,463	4,537		150,000		150,000				2,283	06/01/2015
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		11/29/2014	Various		56	2,600,000	5,228							56		56	56		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		11/29/2014	Various		401	2,750,000	8,142							401		401	401		05/22/2027
59151K-AF-5	METHANEX CORP	A	09/17/2014	BARCLAYS		2,457,043	2,350,000	2,491,000	2,424,828		(32,869)		(32,869)		2,391,958		65,084	65,084	155,492	08/15/2015
591709-AM-2	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		1,860,914	1,850,000	1,862,500	1,861,115		(201)		(201)		1,860,914				41,753	04/01/2021
591709-AP-5	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		6,590,314	6,500,000	6,597,500	6,591,425		(1,110)		(1,110)		6,590,314				155,503	04/01/2023
552953-BB-6	MGM MIRAGE		07/10/2014	CITIGROUP GLOBAL MARKETS		5,321,400	4,704,000	5,354,920	5,345,905		(109,729)		(109,729)		5,236,176		85,224	85,224	358,680	01/15/2017
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		12/31/2014	SCHEDULED REDEMPTION		100,000	100,000	99,581	99,520	52	428		480		100,000				496	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		12/31/2014	SCHEDULED REDEMPTION		55,227	55,227	55,123	24,890		110		110		55,227				694	12/20/2019
552953-BW-0	MGM RESORTS INTL		06/26/2014	CITIGROUP GLOBAL MARKETS		1,101,906	925,000	1,061,438	1,051,633		(10,967)		(10,967)		1,040,666		61,240	61,240	73,133	02/01/2019
552953-BX-8	MGM RESORTS INTL		07/01/2014	RBC DOMINION SECURITIES		2,355,000	2,000,000	2,305,000	2,235,000	52,277	(14,538)		37,739		2,272,739		82,261	82,261	125,722	03/15/2022
552953-CA-7	MGM RESORTS INTL		10/23/2014	Various		16,539,480	15,222,000	15,650,710	15,617,628		(27,517)		(27,517)		15,590,111		949,369	949,369	788,464	12/15/2021
61913P-AZ-5	MHL_05-4 RMBS		12/25/2014	SCHEDULED REDEMPTION		517,132	517,132	329,661	335,287		181,845		181,845		517,132				1,479	10/25/2035
61915R-CK-0	MHL_06-1 RMBS		12/26/2014	SCHEDULED REDEMPTION		242,393	436,856	62,596	71,096		171,297		171,297		242,393				834	04/25/2036
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		10/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				12	01/28/2020
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		10/31/2014	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000				713	01/28/2020
59565A-AA-8	MIDCONTINENT EXPRESS PIP		06/11/2014	MIZUHO SECURITIES USA INC.		9,078,780	8,980,000	9,414,519	9,051,613		(46,366)		(46,366)		9,005,247		73,533	73,533	368,417	09/15/2014
59934R-AA-5	MILESTONE AVIATION GROUP	E	07/10/2014	Various		2,098,474	1,923,000	2,057,610	2,047,995	8,800	(22,703)		(13,904)		2,034,091		64,382	64,382	96,751	12/15/2017
60038C-AF-0	MILLENNIUM LABS LLC TLB		12/31/2014	SCHEDULED REDEMPTION		21,250	21,250	21,038			213		213		21,250				101	04/16/2021
60467P-AJ-3	MIRANT AMERICAS GENR INC		01/17/2014	OPPENHEIMER & CO., INC.		1,455,000	1,500,000	1,312,500	1,327,167		221		221		1,327,388		127,612	127,612	31,177	05/01/2031
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL		09/30/2014	Various		11,250	11,250	11,196	1,492,663		346		346		11,250				21,438	10/12/2020
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,048,368	1,079,779	903,329	855,070		193,298		193,298		1,048,368				38,391	09/25/2035
55313Y-AD-3	MMCA_12-A ABS		12/15/2014	SCHEDULED REDEMPTION		915,448	915,448	927,464	923,213		(7,765)		(7,765)		915,448				12,138	08/15/2017
608190-AH-7	MOHAWK INDUSTRIES INC		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		9,924,456	9,150,000	9,657,750	9,371,792		(44,316)		(44,316)		9,327,476		596,980	596,980	495,053	01/15/2016
609207-AC-9	MONDELEZ INTERNATIONAL INC		01/17/2014	Various		19,995,700	20,000,000	20,000,000							20,000,000		(4,300)	(4,300)	2,979	02/01/2019
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		43,788	43,788	43,968	40,169	16	(180)		(164)		43,788				1,834	03/27/2020
61166W-AM-3	MONSANTO COMPANY		11/14/2014	MIZUHO SECURITIES USA INC.		7,974,320	8,000,000	7,988,880	7,989,201		1,874		1,874		7,991,075		(16,755)	(16,755)	152,522	11/15/2018
615369-AD-7	MOODY S CORP		07/25/2014	Various		14,125,760	14,000,000	13,984,060			96		96		13,984,156		141,604	141,604	13,139	07/15/2019
61746B-DQ-6	MORGAN STANLEY		04/23/2014	MORGAN STANLEY		14,866,200	15,000,000	14,868,600							14,868,600		(2,400)	(2,400)		04/29/2024
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		12/01/2014	SCHEDULED REDEMPTION		630,451	630,451	413,739	411,378		219,072		219,072		630,451				16,419	05/25/2052
55328H-AB-7	MPH ACQUISITION (MULTIPLAN) TL		12/01/2014	SCHEDULED REDEMPTION		227,273	227,273	226,705			568		568		227,273				5,004	03/31/2021
61748H-EF-4	MSM_04-8AR RMBS		12/01/2014	SCHEDULED REDEMPTION		1,240,011	1,240,011	864,908	882,222		357,789		357,789		1,240,011				23,623	08/25/2053

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
61750Y-AA-7	MSM_06-15XS RMBS		12/25/2014	Various		18,343	18,343	3,807	5,180		13,233	69	13,163		18,343				27	02/26/2052
61751J-AF-8	MSM_07-6XS RMBS		12/26/2014	SCHEDULED REDEMPTION		880,153	880,153	573,795	690,602		189,551		189,551		880,153				1,477	02/25/2047
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		09/30/2014	SCHEDULED REDEMPTION		384,225	384,225	381,466	381,340	127	2,758		2,885		384,225				11,635	06/29/2018
571628-AA-4	MVCOT 2007-1A A ABS		06/10/2014	Various		2,098,131	2,098,131	2,098,080	2,098,116		14		14		2,098,131				33,150	05/20/2029
57165L-AA-2	MVCOT_10-1A ABS		12/20/2014	SCHEDULED REDEMPTION		2,864,100	2,864,100	2,905,376	2,906,065		(41,965)		(41,965)		2,864,100				38,534	10/20/2032
628530-AP-2	MYLAN INC		11/15/2014	CALLED @ 103.00000000		8,175,000	8,175,000	8,472,406	8,399,116		(122,713)		(122,713)		8,276,403		(101,403)	(101,403)	735,750	11/15/2018
628530-AZ-0	MYLAN INC		03/05/2014	EXCHANGE		18,988,985	19,000,000	18,985,750	18,988,152		834		834		18,988,985				67,450	06/24/2016
628530-BA-4	MYLAN INC		03/05/2014	EXCHANGE		19,963,692	20,000,000	19,958,200	19,962,273		1,419		1,419		19,963,692				102,556	06/24/2018
628530-BE-6	MYLAN INC		01/10/2014	JPMORGAN CHASE & CO.		15,004,200	15,000,000	14,991,150	14,991,408		113		113		14,991,521		12,679	12,679	25,875	11/29/2016
628530-BF-3	MYLAN INC		10/24/2014	Various		7,009,400	7,000,000	6,993,930	6,994,025		886		886		6,994,910		14,490	14,490	143,650	03/28/2019
629568-AQ-9	NABORS INDUSTRIES INC		07/30/2014	MIZUHO SECURITIES USA INC.		5,677,350	5,000,000	4,766,852	4,879,429		15,301		15,301		4,894,730		782,620	782,620	298,104	02/15/2018
629568-AY-2	NABORS INDUSTRIES INC		06/30/2014	EXCHANGE		7,396,813	7,400,000	7,395,708	7,396,127		694		694		7,396,821		(8)	(8)	139,120	09/15/2016
65477M-AD-0	NAROT_2013-C_A4 ABS		05/12/2014	NOMURA SECURITIES INTERNATIONAL INC		12,995,938	13,000,000	12,998,318	12,998,341		152		152		12,998,494		(2,556)	(2,556)	21,667	06/15/2020
65477M-AB-4	NART_13-C ABS		01/24/2014	WELLS FARGO		15,649,389	15,650,000	15,650,000	15,650,000						15,650,000		(611)	(611)	8,347	06/15/2016
63253W-AG-6	NATIONAL AUSTRALIA BANK LTD	F	12/15/2014	JPMORGAN CHASE & CO.		15,059,700	15,000,000	14,986,500			707		707		14,987,207		72,493	72,493	87,656	09/09/2019
63307E-AB-3	NATIONAL BANK OF CANADA	A	06/17/2014	MORGAN STANLEY		10,299,100	10,000,000	10,202,600	10,121,786		(20,008)		(20,008)		10,101,778		197,322	197,322	147,278	10/19/2016
637071-AL-5	NATIONAL OILWELL VARCO I		01/10/2014	SOCIETE GENERALE		9,889,600	10,000,000	9,990,300	9,992,391		74		74		9,992,465		(102,865)	(102,865)	16,500	12/01/2017
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS	E	04/11/2014	BANK OF AMERICA/MERRILL LYNCH		3,874,421	9,623,500	4,330,575	3,912,451		(426,319)		(426,319)		3,486,132		388,289	388,289	541,889	09/20/2020
63946C-AB-4	NBCUNIVERSAL ENTERPRISE		01/08/2014	MIZUHO SECURITIES USA INC.		15,085,950	15,000,000	15,011,250	15,009,581		(71)		(71)		15,009,510		76,440	76,440	34,823	04/15/2018
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		12/01/2014	SCHEDULED REDEMPTION		390,049	390,049	306,074	259,480		130,569		130,569		390,049				9,383	10/25/2042
628865-AA-5	NCR CORP		07/23/2014	EXCHANGE		900,000	900,000	900,000	900,000						900,000				31,431	12/15/2021
62886E-AH-1	NCR CORP		12/02/2014	OPPENHEIMER & CO., INC.		2,169,120	2,226,000	2,226,000	2,131,395	94,605			94,605		2,226,000		(56,880)	(56,880)	132,375	02/15/2021
63543V-AC-7	NCSLT_06-3 ABS		12/26/2014	Various		7,346,098	7,346,098	6,060,531	6,774,512		571,586		571,586		7,346,098				9,525	10/25/2027
640158-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2014	Various		86,311	205,864	106,944	129,773		(26,836)	13,370	(40,206)		86,311				6,199	05/01/2041
640158-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2014	Various		198,429	473,610	62,876	173,393		61,776	35,501	26,276		198,429				14,616	10/01/2050
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2014	Various		52,858	95,772	64,066	66,887	50	(13,955)	83	(13,988)		52,858				2,762	10/01/2041
64021S-AC-3	NEIMAN MARCUS GROUP INC OTHER TL		10/31/2014	Various		29,944	29,944	29,581	2,985,265		1,573		1,573		29,944				55,315	10/25/2020
62908U-AF-3	NEP/NCP HOLDCO AMEND 3 INCREM TL		12/31/2014	SCHEDULED REDEMPTION		14,751	14,751	14,714	7,264		37		37		14,751				160	01/22/2020
64952W-BM-4	NEW YORK LIFE GLOBAL FDG		05/02/2014	FIRST TENNESSEE BANK		2,006,720	2,000,000	1,998,700	1,999,080		151		151		1,999,231		7,489	7,489	11,778	02/12/2016
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		03/05/2014	MIZUHO SECURITIES USA INC.		2,754,823	2,740,000	2,740,000	2,740,000						2,740,000		14,823	14,823	6,175	05/23/2016
651229-AL-0	NEWELL RUBBERMAID INC		12/19/2014	CALLED @ 100.76200000		13,000,000	13,000,000	13,016,380	13,010,301		(6,836)		(6,836)		13,003,465		(3,465)	(3,465)	361,949	06/15/2015
651290-AK-4	NEWFIELD EXPLORATION CO		10/28/2014	CALLED @ 102.37500000		1,200,000	1,200,000	1,266,000	1,233,882		(11,739)		(11,739)		1,222,143		(22,143)	(22,143)	109,963	05/15/2018
65157Y-AE-9	NEWMK_13-1 CDO - CF - LOANS	E	11/01/2014	Various		4,011,358	4,500,000	4,725,000	4,421,250	169,981	(700,405)		(530,424)		3,890,826		120,532	120,532	1,084,412	06/02/2025
65339K-AF-7	NEXTERA ENERGY CAPITAL		05/02/2014	UNION BANK OF SWITZERLAND		19,149,910	19,000,000	18,978,910	18,988,824		2,743		2,743		18,991,567		158,343	158,343	98,800	06/01/2015
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC		06/04/2014	CANTOR FITZGERALD		10,022,950	10,000,000	9,982,500							9,982,500		40,450	40,450		09/15/2019
65409Q-BA-9	NIELSEN FINANCE LLC		05/01/2014	STERNE AGEE CLEARING INC.		2,025,000	2,000,000	1,986,267	1,945,000	41,828	582		42,411		1,987,411		37,589	37,589	53,750	10/01/2020
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		10/10/2014	Various		6,875,498	6,842,030	6,848,562			(14,872)		(14,872)		6,833,690		41,808	41,808	66,495	04/15/2021
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		04/22/2014	Various		5,481,990	5,498,397	5,470,759	5,477,940		5,464		5,464		5,483,404		(1,414)	(1,414)	43,875	02/02/2017
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL		04/22/2014	Various		16,569,767	16,531,720	16,327,239	16,554,632	46,593	(34,585)		12,008		16,566,640		3,126	3,126	174,703	05/01/2016
65409Q-AY-8	NIELSEN FINANCE LLC/CO		07/23/2014	Various		8,500,000	8,500,000	9,058,750	8,846,516		(60,285)		(60,285)		8,786,231		(286,231)	(286,231)	972,200	10/15/2018
654679-AB-5	NISKA GAS STORAGE US/CAN		03/04/2014	OPPENHEIMER & CO., INC.		17,988,750	17,250,000	17,870,625	17,540,576	57,885	(29,023)		28,862		17,569,438		419,312	419,312	721,094	03/15/2018
65473Q-AL-7	NISOURCE FINANCE CORP		07/15/2014	MATURED		10,800,000	10,800,000	11,486,445	10,889,395		(89,395)		(89,395)		10,800,000				583,200	07/15/2014
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		12,390,900	12,360,000	12,375,933	12,369,532		(1,270)		(1,270)		12,368,262		22,638	22,638	17,785	09/17/2018
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		10,016,797	10,000,000	9,998,634	9,999,003		92		92		9,999,095		17,702	17,702	14,389	10/15/2018
65477L-AD-2	NISSAN AUTO RECEIVABLES OWNER ABS		11/20/2014	JPMORGAN CHASE & CO.		30,164,063	30,000,000	29,993,337	29,994,073		1,637		1,637		29,995,709		168,353	168,353	371,166	08/15/2020
654740-AC-3	NISSAN MOTOR ACCEPTANCE		04/02/2014	Various		15,001,550	15,000,000	14,975,700	14,982,014		2,151		2,151		14,984,165		17,385	17,385	84,167	03/15/2016
65535H-AG-4	NOMURA HOLDINGS INC	F	06/04/2014	MORGAN STANLEY		15,158,400	15,000,000	14,910,450			3,589		3,589		14,914,039		244,361	244,361	88,229	03/19/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
656560-AH-2	NORTEK INC LOAN		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				60	10/30/2020
665772-CF-4	NORTHERN STATES PWR-MINN		01/06/2014	Various		15,299,150	15,000,000	14,970,150	14,990,013		134		134		14,990,147		309,003	309,003	117,000	08/15/2015
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	12/31/2014	SCHEDULED REDEMPTION		101,863	101,863	103,166	102,160	1,144	(1,441)		(297)		101,863				1,454	03/10/2017
629377-BG-6	NRG ENERGY INC		02/10/2014	TENDER OFFER		2,080,000	2,000,000	2,155,000	2,135,000	6,345	(13,399)		(7,054)		2,127,946		(47,946)	(47,946)	85,972	06/15/2019
629377-BU-5	NRG ENERGY INC		12/17/2014	Various		1,005,000	1,000,000	1,070,158	1,007,500	59,214	(8,356)		50,859		1,058,359		(53,359)	(53,359)	50,976	03/15/2023
62937N-AT-4	NRG ENERGY INC TL		12/31/2014	SCHEDULED REDEMPTION		50,000	50,000	50,000	49,850	150			150		50,000				1,306	07/01/2018
67021C-AB-3	NSTAR ELECTRIC CO		04/15/2014	MATURED		8,000,000	8,000,000	8,647,920	8,048,160		(48,160)		(48,160)		8,000,000				195,000	04/15/2014
67020Y-AD-2	NUANCE COMMUNICATIONS		12/02/2014	Various		8,829,925	8,685,000	8,772,688	8,489,588	267,227	(12,725)		254,503		8,744,090		85,835	85,835	549,273	08/15/2020
67059T-AA-3	NUSTAR LOGISTICS		06/23/2014	MIZUHO SECURITIES USA INC.		1,148,730	1,000,000	998,020	998,967		100		100		999,067		149,663	149,663	56,824	04/15/2018
67104G-AC-2	OAK HILL 13-VIIIA CDO - CF - LOANS	E	08/14/2014	NOMURA SECURITIES INTERNATIONAL INC		9,287,500	10,000,000	9,500,000	9,600,000	278,517	(1,077,894)		(799,377)		8,800,623		486,877	486,877	1,797,435	04/20/2025
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2		12/31/2014	SCHEDULED REDEMPTION		10,025	10,025	10,125			25,867		25,867		10,025				48	10/18/2019
674599-CB-9	OCCIDENTAL PETROLEUM COR		05/13/2014	MIZUHO SECURITIES USA INC.		20,387,800	20,000,000	19,809,200	19,889,071		12,981		12,981		19,902,052		485,748	485,748	263,472	02/15/2017
681904-AM-0	OMNICARE INC		12/08/2014	CALLED @ 107.31094000		11,425,000	11,425,000	12,177,500	11,931,330		(107,493)		(107,493)		11,823,837		(398,837)	(398,837)	1,737,929	06/01/2020
682680-AQ-6	ONEOK INC		07/15/2014	Various		3,425,245	3,500,000	3,498,285	3,498,562		60		60		3,498,622		(73,377)	(73,377)	157,343	02/01/2022
68389X-AN-5	ORACLE CORP		06/17/2014	HSBC SECURITIES, INC.		17,398,675	17,500,000	17,469,725	17,476,765		2,821		2,821		17,479,585		(80,910)	(80,910)	142,917	10/15/2017
68389X-AR-6	ORACLE CORP		08/11/2014	GOLDMAN, SACHS & CO.		15,133,500	15,000,000	15,000,000	15,000,000						15,000,000		133,500	133,500	40,748	01/15/2019
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		12/10/2014	SCHEDULED REDEMPTION		2,139,228	2,139,228	2,139,105	2,139,112		116		116		2,139,228				27,703	03/10/2027
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		12/10/2014	SCHEDULED REDEMPTION		1,337,018	1,337,018	1,336,761	1,336,774		243		243		1,337,018				24,441	03/10/2027
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC TLB		12/24/2014	SCHEDULED REDEMPTION		17,500	17,500	17,500							17,500				186	06/30/2021
688225-AB-7	OSHKOSH CORP		03/10/2014	CALLED @ 104.12500000		10,401,000	10,401,000	11,361,113	10,798,366		(39,037)		(39,037)		10,759,330		(358,330)	(358,330)	879,535	03/01/2017
690070-AA-5	OUTERWALL INC		10/29/2014	Various		7,217,490	7,210,000	7,266,429	7,264,891		(8,897)		(8,897)		7,255,995		(38,505)	(38,505)	463,309	03/15/2019
690070-AB-3	OUTERWALL INC		12/22/2014	Various		9,880,613	10,090,000	10,090,000							10,090,000		(209,388)	(209,388)	135,220	06/15/2021
69121P-DE-0	OWNIT 2006-2, A2B RMBS		12/01/2014	SCHEDULED REDEMPTION		454,370	454,370	375,192	354,147		100,223		100,223		454,370				430,235	01/25/2042
69138E-AK-5	OXBOW CARBON LLC TLB		08/25/2014	Various		25,000	25,000	24,882	1,940,843		460		460		25,000				26,173	07/19/2019
69371R-L7-9	PACCAR FINANCIAL CORP		01/23/2014	MIZUHO SECURITIES USA INC.		10,053,900	10,000,000	10,000,000	10,000,000						10,000,000		53,900	53,900	12,394	12/06/2018
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	08/01/2014	SCHEDULED REDEMPTION		643,549	643,549	422,122		360,010	283,538		643,549		643,549				4,939	12/31/2014
70109H-AN-5	PARKER HANNIFIN CORP		12/02/2014	RBC DOMINION SECURITIES		2,563,100	2,500,000	2,496,700			2		2		2,496,702		66,398	66,398	4,326	11/21/2044
704549-AE-4	PEABODY ENERGY CORP		09/05/2014	JANNEY MONTGOMERY SCOTT LLC		2,617,920	2,424,000	2,739,120	2,727,000	8,872	(74,028)		(65,156)		2,661,844		(43,924)	(43,924)	153,444	11/01/2016
704549-AK-0	PEABODY ENERGY CORP		07/07/2014	JPMORGAN CHASE & CO.		11,441,781	10,750,000	10,937,500	10,891,255		(2,387)		(2,387)		10,888,867		552,914	552,914	178,721	11/15/2018
709599-AQ-7	PENSKE TRUCK LEASING COMPANY LP /		06/25/2014	JPMORGAN CHASE & CO.		10,053,100	10,000,000	9,997,200			19		19		9,997,219		55,881	55,881	9,028	06/15/2019
709629-AK-5	PENTAIR FINANCE SA	E	05/13/2014	Various		29,291,993	29,010,000	28,984,950	28,988,663		2,069		2,069		28,990,733		301,261	301,261	360,386	09/15/2017
713448-CK-2	PEPSICO INC		02/04/2014	BARCLAYS		15,212,850	15,000,000	14,983,350	14,984,563		292		292		14,984,854		227,996	227,996	175,313	01/07/2019
714294-AA-3	PERRIGO CO LTD	E	05/23/2014	Various		13,003,795	13,000,000	12,986,610	12,987,256		1,488		1,488		12,988,744		15,051	15,051	82,171	11/08/2016
714294-AE-5	PERRIGO CO LTD	E	10/23/2014	EXCHANGE		32,467,947	32,450,000	32,471,906	32,471,358		(3,411)		(3,411)		32,467,947				715,252	11/08/2018
71647N-AB-5	PETROBRAS GLOBAL FINANCE	E	01/16/2014	BARCLAYS		13,970,065	14,850,000	14,753,772	14,763,417		538		538		14,763,955		(793,891)	(793,891)	288,642	01/15/2019
716495-AL-0	PETROHAWK ENERGY CORP		08/15/2014	CALLED @ 103.62500000		5,000,000	5,000,000	5,662,500	5,322,606		(141,356)		(141,356)		5,181,250		(181,250)	(181,250)	543,750	08/15/2018
71654Q-AV-4	PETROLEOS MEXICANOS	F	11/14/2014	CALLED @ 101.48092130		10,000,000	10,000,000	9,925,100	9,981,785		20,840		20,840		9,987,625		12,375	12,375	715,488	03/15/2015
71654Q-BK-7	PETROLEOS MEXICANOS	F	11/19/2014	Various		26,051,540	25,000,000	25,000,000	25,000,000						25,000,000		1,051,540	1,051,540	139,405	07/18/2018
716743-AC-3	PETRONAS GLOBAL SUKUK LT	F	08/12/2014	MATURED		9,000,000	9,000,000	8,931,290	8,990,725		9,275		9,275		9,000,000				382,500	08/12/2014
717081-DF-7	PFIZER INC		01/23/2014	MIZUHO SECURITIES USA INC.		4,386,856	4,375,000	4,375,000	4,375,000						4,375,000		11,856	11,856	2,903	06/15/2018
69336Q-AC-6	PHMC_07-4 RMBS		02/01/2014	SCHEDULED REDEMPTION		297,800	297,800	290,307	296,137		1,664		1,664		297,800				3,322	08/15/2037
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		05/07/2014	Various		3,022,815	3,473,750	3,425,015	3,042,414	384,758	3,212		387,970		3,430,384		(407,570)	(407,570)	61,425	04/04/2018
718546-AE-4	PHILLIPS 66		10/16/2014	KEYCORP		9,555,275	9,500,000	9,496,899	9,498,244		1,141		1,141		9,499,384		55,891	55,891	201,879	03/05/2015
718546-AK-0	PHILLIPS 66		11/17/2014	CITIGROUP GLOBAL MARKETS		6,324,982	6,389,000	6,308,754			20		20		6,308,775		16,208	16,208	2,476	11/15/2034
718592-AK-4	PHILLIPS-VAN HEUSEN		03/24/2014	CALLED @ 111.27200000		12,575,000	12,575,000	13,503,813	13,076,803		(26,248)		(26,248)		13,050,555		(475,555)	(475,555)	1,749,775	05/15/2020
73328X-AB-5	PILOT_13-1 ABS		02/18/2014	NOMURA SECURITIES INTERNATIONAL INC		5,004,688	5,000,000	5,003,516	5,003,508		(424)		(424)		5,003,084		1,604	1,604	4,725	01/22/2016
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TL B2		12/31/2014	SCHEDULED REDEMPTION		993,524	993,524	988,545	988,736		4,789		4,789		993,524				9,704	08/13/2020
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		07/08/2014	SCHEDULED REDEMPTION		846,296	846,296	844,216	844,327		1,969		1,969		846,296				27,368	04/29/2020
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H		12/31/2014	SCHEDULED REDEMPTION		25,000	25,000	25,030	24,952	79	(31)		49		25,000				215	04/29/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69353X-AA-3	PNK FINANCE CORP		06/18/2014	EXCHANGE		8,918,643	8,900,000	8,921,250	8,920,060		(1,416)		(1,416)		8,918,643				493,304	08/01/2021
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		05/16/2014	SCHEDULED REDEMPTION		3,830,487	3,830,487	3,846,198	3,832,062		(1,575)		(1,575)		3,830,487				14,791	12/17/2018
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000				37	08/02/2021
73744G-AF-9	POST HLDGS SER A INCREM TL		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				41	06/02/2021
69352J-AG-2	PPL ENERGY SUPPLY LLC		07/10/2014	JPMORGAN CHASE & CO.		10,475,000	10,000,000	10,877,800	10,376,321		(110,982)		(110,982)		10,265,339		209,661	209,661	427,500	10/15/2035
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		11/19/2014	Various		(1,952)											(1,952)	(1,952)		11/15/2026
74005P-AN-4	PRAXAIR INC		12/18/2014	CALLED @ 108.54900000		3,000,000	3,000,000	2,941,786	2,976,892		7,457		7,457		2,984,349		15,651	15,651	438,772	11/01/2016
74005P-BE-3	PRAXAIR INC		04/02/2014	MIZUHO SECURITIES USA INC.		9,514,440	9,500,000	9,494,110	9,495,787		522		522		9,496,309		18,131	18,131	44,729	02/21/2016
74153W-BY-4	PRICOA GLOBAL FUNDING 1		06/11/2014	MATURED		15,000,000	15,000,000	16,220,250	15,137,904		(137,904)		(137,904)		15,000,000				408,750	06/11/2014
74256L-AC-3	PRINCIPAL LFE GLB FND II		05/02/2014	Various		10,065,150	10,000,000	9,993,500	9,995,765		749		749		9,996,514		68,636	68,636	40,222	12/11/2015
742718-EE-5	PROCTER & GAMBLE CO		02/24/2014	Various		17,996,190	18,000,000	17,969,580	17,970,502		885		885		17,971,387		24,803	24,803	89,333	11/15/2018
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	12/31/2014	Various		7,070,751	7,042,176	7,081,525	7,036,900	50,003	(6,455)		43,548		7,080,448		(9,697)	(9,697)	158,176	10/24/2019
69368H-AC-7	PVH CORP. TRANCHE B TL		12/17/2014	SCHEDULED REDEMPTION		2,305,885	2,305,885	2,313,988	1,941,134	2,234	(8,851)		(6,617)		2,305,885				7,380	02/13/2020
74819R-AP-1	QUEBECOR MEDIA INC	G	09/26/2014	JEFFERIES & COMPANY, INC.		3,985,000	4,000,000	4,065,160	3,870,000	191,895	(4,174)		187,721		4,057,721		(72,721)	(72,721)	182,722	01/15/2023
74839X-AB-5	QUIKRETE HOLDINGS INC. TL		12/29/2014	Various		4,700,571	4,697,454	4,710,789	7,991,546	12,001	(1,936)		10,065		4,709,749		(9,177)	(9,177)	96,107	09/28/2020
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3		12/10/2014	SCHEDULED REDEMPTION		186,008	186,008	186,648			(640)		(640)		186,008				1,797	06/08/2018
74913G-AG-0	QWEST CORPORATION		10/01/2014	MATURED		2,175,000	2,175,000	2,039,063	2,154,455		20,545		20,545		2,175,000				163,125	10/01/2014
74922G-AN-4	RALI 2006-QA14 A13 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,459,656	2,070,825	1,976,782	1,212,763		246,892		246,892		1,459,656				3,860,462	03/25/2040
761118-WQ-7	RALI_06-QO3 RMBS		12/26/2014	SCHEDULED REDEMPTION		447,236	447,236	165,513	160,086		287,150		287,150		447,236				716,159	03/26/2046
759950-FX-1	RAMC 2005-4, A3 RMBS		12/01/2014	Various		1,150,889	1,150,889	1,107,745	1,034,631	93,077	27,720	4,539	116,258		1,150,889				31,096	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS		11/01/2014	SCHEDULED REDEMPTION		112,939	112,939	92,110	76,266	13,609	23,064		36,673		112,939				3,915	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		06/01/2014	SCHEDULED REDEMPTION		128,476	128,476	128,438	124,250	4,188	38		4,226		128,476				3,474	11/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		12/01/2014	SCHEDULED REDEMPTION		826,336	826,336	779,987	787,295		39,041		39,041		826,336				356,857	07/25/2034
75281A-AK-5	RANGE RESOURCES CORP		06/26/2014	CALLED @ 104.00000000		6,600,000	6,600,000	7,260,000	6,931,513		(77,374)		(77,374)		6,854,139		(254,139)	(254,139)	588,133	05/15/2019
75281A-AL-3	RANGE RESOURCES CORP		09/29/2014	JPMORGAN CHASE & CO.		1,194,150	1,140,000	1,251,150	1,212,822		(16,041)		(16,041)		1,196,781		(2,631)	(2,631)	89,989	08/01/2020
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		11/01/2014	SCHEDULED REDEMPTION		91,899	91,899	91,883	68,633	23,248	18		23,266		91,899				2,709	01/25/2043
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		12/01/2014	SCHEDULED REDEMPTION		134,554	134,554	134,522	117,583	16,937	34		16,971		134,554				4,380	03/25/2041
760106-AY-0	RCFC_11-1A ABS		12/25/2014	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,999,096	9,999,728		272		272		10,000,000				238,813	02/25/2016
760106-AZ-7	RCFC_11-1A ABS		12/25/2014	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,332,738	3,333,150		183		183		3,333,333				101,542	02/25/2016
75884R-AP-8	REGENCY CENTERS LP		05/16/2014	WELLS FARGO		5,644,972	5,361,000	5,849,333	5,555,159		(46,932)		(46,932)		5,508,228		136,745	136,745	226,726	08/01/2015
75884R-AQ-6	REGENCY CENTERS LP		09/17/2014	JPMORGAN CHASE & CO.		8,966,174	8,070,000	9,077,195	8,676,642		(121,385)		(121,385)		8,555,257		410,917	410,917	364,803	06/15/2017
7591EP-AJ-9	REGIONS FINANCIAL CORP		06/30/2014	MORGAN STANLEY		9,957,400	10,000,000	9,966,600	9,970,840		3,204		3,204		9,974,044		(16,644)	(16,644)	125,556	05/15/2018
76009N-AK-6	RENT-A-CENTER INC		07/10/2014	CREDIT SUISSE		947,500	1,000,000	910,000			4,096		4,096		914,096		33,404	33,404	33,514	05/01/2021
760841-20-5	RESCAP LIQUIDATING TRUST UNITS		02/06/2014	CITIGROUP GLOBAL MARKETS			1,027,426													01/01/9999
76168J-AK-2	REXNORD LLC TLB		12/31/2014	Various		30,000	30,000	29,721	2,963,672		1,377		1,377		30,000				38,252	08/21/2020
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		12/31/2014	Various		15,527	15,527	15,483	2,684,265		55,473,630		55,473,630		15,527				34,024	12/01/2018
761735-AG-4	REYNOLDS GRP ISS/REYNOLD		10/15/2014	WELLS FARGO		3,445,000	3,250,000	3,458,170	3,393,906		(29,287)		(29,287)		3,364,619		80,381	80,381	302,148	08/15/2019
761735-AK-5	REYNOLDS GRP ISS/REYNOLD		10/15/2014	WELLS FARGO		4,651,875	4,500,000	4,665,000	4,605,417		(28,489)		(28,489)		4,576,928		74,947	74,947	325,078	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		07/07/2014	GOLDMAN, SACHS & CO.		4,225,000	4,000,000	4,004,762	4,004,094		(397)		(397)		4,003,696		221,304	221,304	169,306	10/15/2020
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,342,206	2,342,206	1,600,340	1,165,841		1,176,366		1,176,366		2,342,206				360,949	12/25/2035
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		12/01/2014	SCHEDULED REDEMPTION		821,481	914,593	845,977	800,414		21,067		21,067		821,481				1,060,909	12/25/2039
749581-AH-7	RFMSI 2007-S1 A4 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,309,056	1,569,748	1,134,676	1,115,689		193,367		193,367		1,309,056				54,176	09/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		527,567	632,629	540,853	506,986		20,582		20,582		527,567				21,834	09/25/2037
767201-AM-8	RIO TINTO FIN USA LTD	F	05/20/2014	GOLDMAN, SACHS & CO.		10,353,200	10,000,000	9,950,600	9,975,620		3,923		3,923		9,979,543		373,657	373,657	127,083	05/20/2016
771196-AS-1	ROCHE HLDGS INC	R	08/29/2014	Various		8,360,000	8,360,000	9,507,805	9,118,474		(48,298)		(48,298)		9,070,176		(710,176)	(710,176)	1,854,664	03/01/2019
77340R-AH-0	ROCKIES EXPRESS PIPELINE		07/10/2014	RBC DOMINION SECURITIES		22,302,500	22,000,000	22,025,700	21,997,459	34,419	(13,190)		21,229		22,018,688		283,812	283,812	637,000	04/15/2015
77340R-AK-3	ROCKIES EXPRESS PIPELINE		02/24/2014	Various		9,604,850	10,000,000	9,991,100	8,875,000	1,118,873	127		1,119,000		9,994,000		(389,150)	(389,150)	206,250	04/15/2020
77531Q-AM-0	ROGERS COMMUNICATIONS IN	A	03/17/2014	WELLS FARGO		7,064,688	6,615,000	7,537,528	7,141,037		(95,272)		(95,272)		7,045,765		18,923	18,923	254,953	03/15/2015
777779-AF-6	ROSETTA RESOURCES INC		12/30/2014	JPMORGAN CHASE & CO.		1,290,500	1,450,000	1,467,500			(660)		(660)		1,466,840		(176,340)	(176,340)	51,113	06/01/2024
78011D-AC-8	ROYAL BANK OF CANADA	A	05/05/2014	BANK MONTREAL / NESBITT BURNS		29,795,880	30,000,000	29,997,000	29,997,753		209		209		29,997,962		(202,082)	(202,082)	229,000	09/19/2017
74966U-AH-3	RPI FINANCE Term Loan Facility B-2		12/31/2014	SCHEDULED REDEMPTION		115,134	115,134	115,371	115,389		(255)		(255)		115,134				844	05/09/2018
74966U-AJ-9	RPI FINANCE Term Loan Facility B-3		12/31/2014	SCHEDULED REDEMPTION		47,108	47,108	47,212	47,218		(110)		(110)		47,108				345	11/09/2018
74966U-AG-5	RPI FINANCE TRUST TLB-1		12/31/2014	SCHEDULED REDEMPTION		20,443	20,443	20,443	20,443						20,443				117	11/09/2016

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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
749685-AQ-6	RPM INTERNATIONAL INC		07/25/2014	Various		11,428,940	10,000,000	9,633,123	9,812,690		22,844		22,844		9,835,534		1,593,406	1,593,406	616,597	02/15/2018
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		11/06/2014	Various		3,072,462	3,072,462	3,088,823	3,068,670	24,206	(20,414)		3,792		3,072,462				111,373	03/27/2020
785592-AA-4	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		2,675,884	2,650,000	2,678,750	2,590,375	86,214	(723)		85,492		2,675,867		18	18	97,323	02/01/2021
785592-AB-2	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		3,389,873	3,325,000	3,394,750	3,108,875	282,249	(1,282)		280,967		3,389,842		31	31	82,605	04/15/2023
786514-BT-5	SAFEWAY INC		08/18/2014	CALLED @ 105.84600000		11,160,000	11,160,000	11,153,974	11,156,355		759		759		11,157,113		2,887	2,887	923,292	12/01/2016
795435-AF-3	SALIX PHARMACEUTICALS LTD		01/13/2014	JEFFERIES & COMPANY, INC.		2,085,000	2,000,000	2,000,000	2,000,000						2,000,000		85,000	85,000	6,333	01/15/2021
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		01/08/2014	BANK OF AMERICA/MERRILL LYNCH		2,587,500	2,500,000	2,592,288	2,581,307	1,700	(369)		1,331		2,582,638		4,862	4,862	16,771	06/01/2022
80007P-AN-9	SANDRIDGE ENERGY INC		12/18/2014	Various		2,578,375	3,635,000	3,773,708	3,355,286	5,717	(19,526)		(13,809)		3,740,852		(1,162,477)	(1,162,477)	271,624	03/15/2021
80007P-AT-6	SANDRIDGE ENERGY INC		12/03/2014	Various		2,656,000	3,130,000	3,265,964	1,169,657		(8,385)		(8,385)		3,258,009		(602,009)	(602,009)	217,852	02/15/2023
80105N-AD-7	SANOFI-AVENTIS	F	03/04/2014	MORGAN STANLEY		9,903,655	9,500,000	9,451,455	9,477,400		1,791		1,791		9,479,191		424,464	424,464	109,448	03/29/2016
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS		07/15/2014	SCHEDULED REDEMPTION		4,660,000	4,660,000	4,700,229	4,661,909		(1,909)		(1,909)		4,660,000				58,684	06/15/2017
86359A-4X-8	SASC 2003-34 2A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		16,235	16,235	13,497	13,647		2,588		2,588		16,235				268	09/25/2052
86359D-NW-3	SASC 2005-15 4A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,419,538	1,419,538	1,188,040	1,179,879		239,659		239,659		1,419,538				54,780	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,112,122	2,162,560	1,722,115	1,652,319		459,803		459,803		2,112,122				78,604	10/25/2035
78388J-AQ-9	SBA COMMUNICATIONS CORP		07/11/2014	Various		7,887,688	7,450,000	7,439,125	7,439,513		(231)		(231)		7,439,282		448,406	448,406	319,359	10/01/2019
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		02/07/2014	Various		2,089,450	2,089,450	2,100,403	2,098,845	1,698	(11,093)		(9,395)		2,089,450				21,547	09/28/2019
78404X-AF-2	SBA SENIOR FINANCE II INCREM B1A TL		12/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,456			44		44		17,500				126	03/24/2021
78401F-AG-2	SBA TELECOMMUNICATIONS		08/20/2014	BANK OF AMERICA/MERRILL LYNCH		580,250	550,000	550,000	550,000						550,000		30,250	30,250	35,139	07/15/2020
78403D-AE-0	SBA TOWER TRUST ABS		09/11/2014	FIRST TENNESSEE BANK		10,193,750	10,000,000	10,000,000	10,000,000						10,000,000		193,750	193,750	231,271	04/15/2043
806605-AJ-0	SCHERING-PLOUGH		12/01/2014	CALLED @ 113.36900000		3,000,000	3,000,000	2,811,578	2,908,770		20,481		20,481		2,929,251		70,749	70,749	619,070	09/15/2017
806854-AA-3	SCHLUMBERGER INVESTMENT	E	09/22/2014	CITIGROUP GLOBAL MARKETS		20,421,200	20,000,000	19,965,000	19,980,656		5,145		5,145		19,985,801		435,399	435,399	401,917	09/14/2016
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		12/10/2014	Various		22,500	22,500	22,528	9,002,250	8,893	4,502,345		4,511,238		22,500				134,020	10/18/2020
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		01/15/2014	CALLED @ 103.62500000		5,209,000	5,209,000	5,412,720	5,301,241		(1,638)		(1,638)		5,299,603		(90,603)	(90,603)	377,653	01/15/2018
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC		12/12/2014	WELLS FARGO		10,074,100	10,000,000	9,964,500			409		409		9,964,909		109,191	109,191	16,806	11/15/2019
81180W-AD-3	SEAGATE HDD CAYMAN	E	04/22/2014	BAIRD (ROBERT W.) & CO. INC.		10,573,000	9,700,000	10,163,250	10,057,808		(23,129)		(23,129)		10,034,679		538,321	538,321	322,323	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN	E	05/28/2014	TENDER OFFER		6,144,201	5,700,000	5,840,125	5,777,933		(9,828)		(9,828)		5,768,105		376,096	376,096	200,015	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN	E	06/04/2014	Various		3,340,000	3,000,000	3,235,000	3,181,874		(9,176)		(9,176)		3,172,698		167,302	167,302	232,083	11/01/2021
81180W-AG-6	SEAGATE HDD CAYMAN	E	07/15/2014	BANK OF AMERICA/MERRILL LYNCH		2,543,750	2,500,000	2,478,125	2,479,129		967		967		2,480,096		63,654	63,654	74,878	06/01/2023
81211K-AR-1	SEALED AIR CORP		12/30/2014	Various		3,911,250	3,500,000	3,997,125	3,893,355		(86,942)		(86,942)		3,806,413		104,837	104,837	219,378	09/15/2021
81211K-AS-9	SEALED AIR CORP		06/05/2014	CREDIT SUISSE		2,022,750	1,800,000	1,809,000	1,808,018		(405)		(405)		1,807,613		215,137	215,137	60,125	12/01/2020
81211K-AU-4	SEALED AIR CORP		12/22/2014	Various		6,631,813	6,525,000	6,542,813	5,713,504	205,978	(554)		205,424		6,539,240		92,572	92,572	208,283	04/01/2023
81211L-AR-9	SEALED AIR CORP TERM B-1		07/25/2014	Various		7,846,847	7,846,847	7,916,830	7,859,197	65,209	(77,559)		(12,350)		7,846,847				146,475	10/03/2018
816752-AC-3	SEMINOLE HARD ROCK ENT I		11/05/2014	STERNE AGEE CLEARING INC.		7,537,375	7,550,000	7,643,500	7,417,875	217,165	(10,656)		206,509		7,624,384		(87,009)	(87,009)	412,107	05/15/2021
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		20,000	20,000	19,913	19,907		93		93		20,000				177	05/14/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		12/31/2014	Various		6,641,432	6,652,682	6,665,879	6,667,659		(3,422)		(3,422)		6,664,237		(22,805)	(22,805)	52,352	04/29/2020
81725W-AF-0	SENSATA TECHNOLOGIES BV	E	07/31/2014	CITIGROUP GLOBAL MARKETS		1,312,500	1,250,000	1,304,688	1,289,686		(6,490)		(6,490)		1,283,196		29,304	29,304	58,681	05/15/2019
81725W-AG-8	SENSATA TECHNOLOGIES BV	E	10/15/2014	Various		12,597,500	12,750,000	12,846,250	11,985,000	856,099	(2,910)		853,189		12,838,189		(240,689)	(240,689)	422,331	10/15/2023
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/31/2014	SCHEDULED REDEMPTION		96,164	96,164	96,912	46,385		(746)		(746)		96,164				2,184	05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/06/2013	Various															12,984	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		12/31/2014	Various		1,918	1,918	1,913			4		4		1,918				13	05/09/2017
817565-BM-5	SERVICE CORP INTL		07/10/2014	JEFFERIES & COMPANY, INC.		4,675,000	4,000,000	4,602,068	4,516,816		(53,350)		(53,350)		4,463,466		211,534	211,534	240,611	10/01/2018
817565-BQ-6	SERVICE CORP INTL		05/12/2014	TENDER OFFER		2,944,776	2,875,000	2,828,016	2,862,746		3,454		3,454		2,866,200		78,576	78,576	205,383	04/01/2015
817565-BV-5	SERVICE CORP INTL		05/12/2014	TENDER OFFER		5,992,371	5,775,000	5,941,563	5,868,083		(10,861)		(10,861)		5,857,222		135,149	135,149	372,006	05/15/2019
817565-BX-1	SERVICE CORP INTL		04/10/2014	EXCHANGE		900,000	900,000	900,000	900,000						900,000				37,491	01/15/2022
822538-AA-2	SHELF DRILL HOLD LTD	F	09/29/2014	Various		8,032,500	7,500,000	7,801,250	7,782,007	6,499	(20,011)		(13,512)		7,768,495		264,005	264,005	378,422	11/01/2018
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	01/17/2014	BARCLAYS		30,172,800	30,000,000	29,991,600	29,991,805		98		98		29,991,903		180,897	180,897	113,333	11/15/2018
824348-AP-1	SHERWIN-WILLIAMS CO		01/10/2014	HSBC SECURITIES, INC.		41,278,860	42,000,000	41,944,980	41,956,351		419		419		41,956,770		(677,910)	(677,910)	47,250	12/15/2017
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2014	SCHEDULED REDEMPTION		2,425,366	2,425,366	2,424,890	2,424,781		586		586		2,425,366				30,870	07/20/2028
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2014	SCHEDULED REDEMPTION		1,077,941	1,077,941	1,077,903	1,077,895		46		46		1,077,941				17,750	07/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2014	Various		3,393,355	3,393,355	3,392,641	3,392,270		1,085		1,085		3,393,355				35,748	11/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2014	SCHEDULED REDEMPTION		1,357,342	1,357,342	1,357,060	1,356,913		429		429		1,357,342				18,025	11/20/2028
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		12/20/2014	SCHEDULED REDEMPTION		972,420	972,420	972,161	972,038		382		382		972,420				14,858	04/20/2026
82655A-AB-9	SIGMA ALIMENTOS SA	F	06/17/2014	BARCLAYS		7,717,500	7,000,000	6,941,410	6,961,421		3,782		3,782		6,965,204		752,296	752,296	269,063	04/14/2018
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		12/31/2014	SCHEDULED REDEMPTION		416,667	416,667	415,625			1,042		1,042		416,667				2,040	05/01/2021
827048-AQ-2	SILGAN HOLDINGS INC		07/24/2014	EXCHANGE		4,477,065	4,500,000	4,475,000	4,450,706	25,000	1,359		26,359		4,477,065				216,562	02/01/2022
829259-AM-2	SINCLAIR TELEVISION GROU		06/25/2014	CITIGROUP GLOBAL MARKETS		1,010,000	1,000,000	997,563	985,000	12,691	131		12,823		997,823		12,177	12,177	40,163	04/01/2021
829259-AP-5	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		400,000	400,000	400,000	400,000						400,000				7,650	11/01/2021
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		139,830	139,830	140,008	138,674	1,347	(191)		1,157		139,830				717	04/09/2020
82967N-AS-7	SIRIUS XM RADIO INC		10/23/2014	Various		1,401,750	1,335,000	1,335,000							1,335,000		66,750	66,750	38,270	07/15/2024
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL		09/29/2014	SCHEDULED REDEMPTION		50,772	50,772	50,878	50,747	125	(100)		25		50,772				664	12/20/2018
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB	F	07/24/2014	NOMURA SECURITIES INTERNATIONAL INC		10,076,900	10,000,000	9,992,500			490		490		9,992,990		83,911	83,911	81,806	03/25/2019
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		1,384,199	1,384,199	1,255,296	1,268,864		115,335		115,335		1,384,199				8,834	12/16/2030
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		891,829	891,829	861,730	871,880		19,949		19,949		891,829				2,192	06/15/2021
78443C-CJ-1	SLM STUDENT LOAN TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		1,675,485	1,675,485	1,494,954	1,578,176		97,309		97,309		1,675,485				7,204	12/15/2023
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		1,533,306	1,533,306	1,422,142	1,465,198		68,109		68,109		1,533,306				4,338	09/15/2025
78443J-AD-1	SLM STUDENT LOAN TRUST ABS		12/15/2014	SCHEDULED REDEMPTION		2,388,880	2,388,880	2,096,243	2,227,357		161,524		161,524		2,388,880				9,242	03/15/2023
832248-AV-0	SMITHFIELD FOODS INC		07/31/2014	JPMORGAN CHASE & CO.		3,518,125	3,250,000	3,577,500	3,445,000	103,617	(29,165)		74,451		3,519,451		(1,326)	(1,326)	209,332	08/15/2022
843877-AJ-0	SOUTHERN STATES COOP INC		05/12/2014	BANK MONTREAL / NESBITT BURNS		1,483,500	1,500,000	1,455,000	1,451,250	5,164	1,433		6,597		1,457,847		25,653	25,653	112,917	08/15/2021
84603H-AB-3	SOUTHWIRE COMPANY TL		12/31/2014	SCHEDULED REDEMPTION		11,250	11,250	11,222			28		28		11,250				28	02/10/2021
84762N-AW-1	Spectrum Brands Inc. TLC.		12/31/2014	SCHEDULED REDEMPTION		78,000	78,000	78,288	59,989	179	(303)		(124)		78,000				216	09/04/2019
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		09/30/2014	Various		20,000	20,000	20,127			(127)		(127)		20,000				58	11/14/2019
85205T-AB-6	SPIRIT AEROSYSTEMS INC		03/18/2014	TENDER OFFER		3,033,750	3,000,000	3,217,500	3,096,027		(11,239)		(11,239)		3,084,788		(51,038)	(51,038)	194,375	10/01/2017
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		03/18/2014	EXCHANGE		15,196,235	15,157,508	15,269,765	15,197,639		(1,385)		(1,385)		15,196,253		(18)	(18)	145,243	04/18/2019
84857H-AL-4	SPIRIT AEROSYSTEMS INC TLB		12/31/2014	SCHEDULED REDEMPTION		154,275	154,275	154,669			37,500		37,500		154,275				1,615	09/15/2020
85207U-AA-3	SPRINT CORP		11/17/2014	Various		4,932,325	4,920,000	4,920,000	4,920,000						4,920,000		12,325	12,325	412,509	09/15/2021
85207U-AG-0	SPRINT CORP		11/17/2014	EXCHANGE		800,000	800,000	800,000	800,000						800,000				53,042	06/15/2024
852061-AD-2	SPRINT NEXTEL CORP		07/09/2014	GOLDMAN, SACHS & CO.		5,450,000	5,000,000	5,475,000	5,456,250	13,988	(83,805)		(69,817)		5,386,433		63,567	63,567	185,833	12/01/2016
852061-AS-9	SPRINT NEXTEL CORP		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		3,889,031	3,975,000	3,975,000	3,875,625	99,375			99,375		3,975,000		(85,969)	(85,969)	38,888	11/15/2022
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		12/31/2014	Various		407,143	407,143	405,095	2,248,859		2,515		2,515		407,143				30,017	04/23/2020
855030-AL-6	STAPLES INC		07/22/2014	MORGAN STANLEY		15,131,440	15,000,000	14,959,050	14,966,517		4,141		4,141		14,970,658		160,782	160,782	203,424	01/12/2018
855244-AE-9	STARBUCKS CORP		01/07/2014	WELLS FARGO		15,438,930	15,500,000	15,469,775	15,470,494		249		249		15,470,743		(31,813)	(31,813)	13,186	12/05/2016
858119-AV-2	STEEL DYNAMICS INC		07/24/2014	Various		3,265,625	3,000,000	3,066,325	2,791,804		(930)		(930)		3,064,000		201,625	201,625	88,099	08/15/2022
863667-AC-5	STRYKER CORP		03/07/2014	MIZUHO SECURITIES USA INC.		38,132,576	37,026,000	37,425,737	37,307,345		(20,139)		(20,139)		37,287,206		845,371	845,371	323,512	09/30/2016
865622-BC-7	SUMITOMO MITSUI BANKING	E	03/06/2014	MIZUHO SECURITIES USA INC.		7,159,840	7,000,000	6,988,240	6,989,239		418		418		6,989,657		170,183	170,183	111,389	07/19/2018
865622-BG-8	SUMITOMO MITSUI BANKING CORP	F	11/21/2014	MIZUHO SECURITIES USA INC.		4,489,875	4,458,000	4,452,383			937		937		4,453,320		36,554	36,554	95,872	01/10/2019
86680W-AA-3	SUN MERGER SUB INC		07/11/2014	MORGAN STANLEY		5,200,000	5,000,000	5,237,500	5,229,580		(43,530)		(43,530)		5,186,050		13,950	13,950	252,293	08/01/2018
867224-AA-5	SUNCOR ENERGY INC	A	11/20/2014	HSBC SECURITIES, INC.		4,997,450	5,000,000	4,961,750							4,961,750		35,700	35,700		12/01/2024
867363-AR-4	SUNGARD DATA SYSTEMS INC		03/11/2014	TENDER OFFER		4,222,719	4,075,000	4,156,750	4,119,360		(2,753)		(2,753)		4,116,607		106,112	106,112	219,088	11/15/2018
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		03/31/2014	Various		5,940,000	5,940,000	6,010,812	5,960,642	52,471	(73,113)		(20,642)		5,940,000				83,927	01/31/2020
86736G-ZZ-0	SUNGARD DATA TRANCHE E TERM LOAN		09/16/2014	Various		1,553,312	1,553,312	1,571,817	12,840,884	60,090	(22,231)		37,859		1,553,312				203,301	03/08/2020
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		12/09/2014	Various		3,010,830	3,000,000	2,979,930			16		16		2,979,946		30,884	30,884	9,957	05/15/2045
84751P-LM-9	SURF_06-BC2 RMBS		12/01/2014	SCHEDULED REDEMPTION		92,925	92,925	68,258	54,343		38,581		38,581		92,925				687,134	06/25/2042
86960B-AE-2	SVENSKA HANDELSBANKEN AB	F	02/11/2014	MORGAN STANLEY		15,203,400	15,000,000	14,987,550	14,988,133		263		263		14,988,396		215,004	215,004	144,792	01/25/2019
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		12/01/2014	SCHEDULED REDEMPTION		1,308,101	1,308,101	1,297,626	1,295,766		12,335		12,335		1,308,101				23,995	11/22/2027
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL		09/09/2014	Various					3,002,820	4,580	(394)		4,186						47,000	04/23/2019
89231N-AD-5	TAOT_12-B ABS		04/30/2014	CREDIT SUISSE		3,999,375	4,000,000	4,000,000	4,000,000						4,000,000		(625)	(625)	9,557	01/16/2018
00386S-AF-9	TAQA ABU DHABI NATL ENER	F	09/15/2014	MATURED		10,000,000	10,000,000	9,975,675	9,996,217		3,783		3,783		10,000,000				475,000	09/15/2014
87612E-BB-1	TARGET CORPORATION		06/30/2014	JPMORGAN CHASE & CO.		15,112,200	15,000,000	14,966,250			89		89		14,966,339		145,861	145,861	4,792	06/26/2019
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL		12/03/2014	Various		978,953	995,000	986,394	985,408		1,281		1,281		986,689		(7,735)	(7,735)	33,919	08/07/2020
872267-AC-3	TCFAT_14-1 ABS		12/02/2014	CREDIT SUISSE		19,978,125	20,000,000	19,999,662			62		62		19,999,724		(21,599)	(21,599)	92,222	09/17/2018

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
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE		04/11/2014	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,479,680	4,162,682		(162,682)		(162,682)		4,000,000				189,375	04/11/2016
87952V-AJ-5	TELESAT CANADA / TELESAT LLC	G	07/10/2014	STERNE AGEE CLEARING INC.		1,704,656	1,650,000	1,722,188	1,716,000	4,909	(25,218)		(20,308)		1,695,692		8,965	8,965	64,900	05/15/2017
87951Y-AN-1	TELESAT CANADA TERM LOAN B	G	12/31/2014	SCHEDULED REDEMPTION		129,522	129,522	130,144	129,459	660	(597)		64		129,522				5,465	03/28/2019
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		12/31/2014	SCHEDULED REDEMPTION		1,642,347	1,642,347	1,640,404	1,635,964	4,277	2,107		6,384		1,642,347				6,139	03/18/2020
88032W-AB-2	TENCENT HOLDINGS LTD	F	05/06/2014	Various		10,056,250	10,000,000	9,989,500		54			54		9,989,554		66,696	66,696	9,375	05/02/2019
87243Q-AA-4	TENET HEALTHCARE CORP		05/09/2014	EXCHANGE		5,449,148	5,300,000	5,457,500	5,453,125	3,244	(6,945)		(3,701)		5,449,424		(276)	(276)	196,100	10/01/2020
88033G-BU-3	TENET HEALTHCARE CORP		10/27/2014	BANK OF AMERICA/MERRILL LYNCH		3,327,188	3,250,000	3,184,219	3,150,504	37,469	6,871		44,340		3,194,844		132,343	132,343	141,082	06/01/2020
88046#-AA-5	TENNESSEE INDUSTRIAL ELECTRONICS LLC TL		12/31/2014	SCHEDULED REDEMPTION		14,750	14,750	14,492			258		258		14,750				09/05/2019	
88078F-AU-2	TEREX CORP NEW TERM LOAN		08/13/2014	Various		8,320,356	8,285,134	8,322,124	8,326,328	2,025	(7,962)		(5,937)		8,320,390		(34)	(34)	180,876	04/28/2017
88078F-AZ-1	TEREX CORP US TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		20,609	20,609	20,697			(88)		(88)		20,609				184	08/13/2021
881609-AW-1	TESORO CORP		04/03/2014	CALLED @ 106.35043390		2,895,000	2,895,000	3,286,188	3,073,898		(23,164)		(23,164)		3,050,735		(155,735)	(155,735)	279,501	06/01/2019
881609-AZ-4	TESORO CORP		01/30/2014	Various		4,108,000	4,050,000	4,066,500	4,021,472	38,558	(2)		38,556		4,060,027		47,973	47,973	67,165	10/01/2022
882384-AA-8	TEXAS EASTERN TRANSMISSI		07/30/2014	MIZUHO SECURITIES USA INC.		3,383,730	3,000,000	2,912,146	2,958,035		6,056		6,056		2,964,091		419,639	419,639	159,500	09/15/2017
882384-AB-6	TEXAS EASTERN TRANSMISSI		06/16/2014	Various		10,668,250	10,000,000	9,956,300	9,967,870		1,810		1,810		9,969,680		698,570	698,570	218,854	12/01/2020
883556-AU-6	THERMO FISHER SCIENTIFIC		11/20/2014	MATURED		6,000,000	6,000,000	5,944,020	5,988,607		11,393		11,393		6,000,000				195,000	11/20/2014
883556-BD-3	THERMO FISHER SCIENTIFIC INC		11/20/2014	BARCLAYS		12,457,625	12,500,000	12,492,625	12,492,753		2,086		2,086		12,494,838		(37,213)	(37,213)	155,278	02/01/2017
883556-BH-4	THERMO FISHER SCIENTIFIC INC		12/15/2014	CREDIT SUISSE		10,054,700	10,000,000	9,999,100			10		10		9,999,110		55,590	55,590	31,167	02/15/2022
884903-BL-8	THOMSON REUTERS CORP	G	05/29/2014	MIZUHO SECURITIES USA INC.		22,914,892	22,892,000	22,830,649	22,842,895		8,575		8,575		22,851,470		63,422	63,422	105,717	05/23/2016
886546-AC-4	TIFFANY & CO		10/15/2014	GOLDMAN, SACHS & CO.		3,130,020	3,000,000	2,987,820			11		11		2,987,831		142,189	142,189	8,847	10/01/2044
887228-AA-2	TIME INC (USA)		08/25/2014	Various		100,250	100,000	100,875			(21)		(21)		100,854		(604)	(604)	1,901	04/15/2022
872540-AN-9	TJX COS INC		07/08/2014	CALLED @ 104.09072320		20,000,000	20,000,000	20,606,300	20,227,074		(71,634)		(71,634)		20,155,440		(155,440)	(155,440)	1,571,811	08/15/2015
87264A-AC-9	T-MOBILE USA INC		09/24/2014	Various		1,118,000	1,075,000	1,139,500	1,137,014		(12,661)		(12,661)		1,124,353		(6,353)	(6,353)	81,262	04/28/2019
87264A-AG-0	T-MOBILE USA INC		08/13/2014	WELLS FARGO		1,325,000	1,250,000	1,237,500	1,237,718		681		681		1,238,398		86,602	86,602	88,812	04/28/2022
87264A-AH-8	T-MOBILE USA INC		08/28/2014	GOLDMAN, SACHS & CO.		1,036,250	1,000,000	1,066,250			(2,236)		(2,236)		1,064,014		(27,764)	(27,764)	47,979	01/15/2022
87261S-AB-5	TMS INTERNATIONAL CORP TLB (TUBE CITY)		09/05/2014	Various		3,125	3,125	3,110	1,243,843		256		256		3,125				19,833	10/16/2020
88947E-AJ-9	TOLL BROS FINANCE CORP		12/22/2014	CITIGROUP GLOBAL MARKETS		111,750	100,000	109,250	107,310		(1,085)		(1,085)		106,224		5,526	5,526	1,031	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP		08/27/2014	BARCLAYS		3,832,500	3,500,000	3,635,625	3,615,451		(7,745)		(7,745)		3,607,706		224,794	224,794	215,335	02/15/2022
89114Q-AM-0	TORONTO-DOMINION BANK/THE	A	05/06/2014	Various		30,876,900	30,000,000	30,937,500	30,908,747		(65,843)		(65,843)		30,842,904		33,996	33,996	522,083	09/10/2018
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		05/06/2014	Various		12,988,125	13,000,000	12,996,309	12,997,081		181		181		12,997,262		(9,137)	(9,137)	18,841	11/15/2018
89236T-BG-9	TOYOTA MOTOR CREDIT CORP	R	08/11/2014	GOLDMAN, SACHS & CO.		15,024,900	15,000,000	15,000,000							15,000,000		24,900	24,900	15,596	05/16/2017
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP	R	10/08/2014	MIZUHO SECURITIES USA INC.		20,282,400	20,000,000	20,000,000							20,000,000		282,400	282,400	226,111	05/17/2021
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		04/09/2014	Various		7,754,078	7,754,078	7,781,136	7,782,595		(28,517)		(28,517)		7,754,078				90,605	02/10/2019
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		12/31/2014	Various		9,048,700	9,043,700	9,021,091			659		659		9,021,750		26,950	26,950	97,916	04/09/2021
893521-AA-2	TRANSATLANTIC HOLDINGS		10/15/2014	CALLED @ 106.19600000		4,700,000	4,700,000	5,080,324	4,854,270		(60,960)		(60,960)		4,793,309		(93,309)	(93,309)	517,171	12/14/2015
89352H-AH-2	TRANS-CANADA PIPELINES	A	04/17/2014	BANK OF AMERICA/MERRILL LYNCH		2,526,571	2,521,000	2,516,538	2,517,956		462		462		2,518,417		8,154	8,154	14,601	01/15/2016
893647-AP-2	TRANSDIGM INC		06/04/2014	TENDER OFFER		12,905,688	12,330,000	13,381,788	12,929,786		(74,903)		(74,903)		12,854,883		50,805	50,805	818,489	12/15/2018
893647-AW-7	TRANSDIGM INC		12/17/2014	Various		194,000	200,000	200,595			(18)		(18)		200,576		(6,576)	(6,576)	6,600	07/15/2022
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		12/31/2014	SCHEDULED REDEMPTION		157,166	157,166	155,733	155,647		1,518		1,518		157,166				1,533	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,925			75		75		10,000				88	06/04/2021
89383O-BD-0	TRANSOCEAN INC	F	10/15/2014	Various		14,921,550	15,000,000	14,957,100	14,967,540		6,591		6,591		14,974,131		(52,581)	(52,581)	379,167	10/15/2017
89469A-AA-2	TREEHOUSE FOODS INC		03/11/2014	TENDER OFFER		8,304,550	8,200,000	8,885,125	8,523,093		(27,635)		(27,635)		8,495,458		(190,908)	(190,908)	581,403	03/01/2018
896239-AA-8	TRIMBLE NAVIGATION LTD		12/09/2014	Various		16,655,265	16,500,000	16,368,825			292		292		16,369,117		286,148	286,148	22,365	12/01/2024
87264M-AA-7	TRW AUTOMOTIVE INC		03/15/2014	MATURED		1,000,000	1,000,000	990,000	999,375		625		625		1,000,000				35,000	03/15/2014
872882-AA-3	TSMC GLOBAL LTD	E	05/29/2014	U.S. BANCORP		10,387,053	10,350,000	10,348,758	10,349,063		174		174		10,349,237		37,816	37,816	65,550	04/03/2016
872882-AC-9	TSMC GLOBAL LTD	E	04/29/2014	GOLDMAN, SACHS & CO.		34,078,850	35,000,000	34,976,550	34,979,924		926		926		34,980,849		(901,999)	(901,999)	91,858	04/03/2018
87312A-AC-1	TW TELECOM HOLDINGS TLB		03/17/2014	WELLS FARGO		5,193,403	5,174,000	5,190,131	5,189,954		(489)		(489)		5,189,465		3,938	3,938	25,141	04/17/2020
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		04/02/2014	Various		10,044,791	10,074,122	10,105,187	10,088,828	18,652	(3,062)		15,590		10,104,417		(59,626)	(59,626)	89,062	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		07/10/2014	Various		4,889	4,889	4,936	1,952,509	7,492	(1,054)		6,439		4,889				45,270	11/10/2018
902133-AF-4	TYCO ELECTRONICS GROUP S	E	09/11/2014	U.S. BANCORP		6,860,580	6,000,000	5,882,496	5,939,602		10,219		10,219		5,949,820		910,760	910,760	376,625	10/01/2017
902133-AL-1	TYCO ELECTRONICS GROUP S	E	04/17/2014	JEFFERIES & COMPANY, INC.		3,528,420	3,500,000	3,492,860	3,497,368		708		708		3,498,076		30,344	30,344	39,511	02/03/2015

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
902494-AW-3	TYSON FOODS INC		10/24/2014	Various		18,289,140	18,000,000	17,988,120			498		498		17,988,618		300,522	300,522	106,589	08/15/2019
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		12/31/2014	Various		2,445	2,445	2,445	240,221						2,445				4,591	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		12/31/2014	Various		14,155	14,155	14,074	1,375,622		766		766		14,155				26,449	07/28/2017
902730-AC-4	UHS ESCROW CORP		07/31/2014	CALLED @ 104.55621414		14,250,000	14,250,000	14,729,375	14,550,278		(59,731)		(59,731)		14,490,546		(240,546)	(240,546)	1,480,511	10/01/2018
903914-AA-7	ULTRA PETROLEUM CORP	G	01/13/2014	GOLDMAN, SACHS & CO.		2,901,500	2,800,000	2,800,000	2,800,000						2,800,000		101,500	101,500	15,206	12/15/2018
90520E-AE-1	UNION BANK NA		05/01/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		5,114,550	5,000,000	4,984,950	4,989,406		1,029		1,029		4,990,435		124,115	124,115	41,319	06/16/2017
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)		10/07/2014	MORGAN STANLEY		12,023,820	12,000,000	11,972,880			1,380		1,380		11,974,260		49,560	49,560	72,375	05/06/2019
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				42	09/15/2021
90969Q-AA-0	UNITED BUSINESS MEDIA LT	F	06/02/2014	BARCLAYS		5,462,850	5,000,000	4,914,750	4,936,510		3,263		3,263		4,939,772		523,078	523,078	169,306	11/03/2020
910047-AC-3	UNITED CONTINENTAL HOLDINGS INC		12/01/2014	GOLDMAN, SACHS & CO.		962,500	1,000,000	987,500			355		355		987,855		(25,355)	(25,355)	53,167	07/15/2026
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		10/23/2014	Various		5,091,205	4,946,000	4,946,000	4,933,635	12,365			12,365		4,946,000		145,205	145,205	244,818	12/01/2020
911312-AP-1	UNITED PARCEL SERVICE		02/13/2014	MIZUHO SECURITIES USA INC.		12,233,585	12,250,000	12,237,213	12,240,361		335		335		12,240,696		(7,111)	(7,111)	52,828	10/01/2017
911365-AU-8	UNITED RENTALS NORTH AM		04/14/2014	CALLED @ 110.40785810		3,355,000	3,355,000	3,839,419	3,599,728		(26,398)		(26,398)		3,573,330		(218,330)	(218,330)	451,767	12/15/2019
911365-AZ-7	UNITED RENTALS NORTH AM		08/14/2014	CITIGROUP GLOBAL MARKETS		999,000	900,000	900,000	900,000						900,000		99,000	99,000	57,950	04/15/2022
913017-BU-2	UNITED TECHNOLOGIES CORP		07/07/2014	Various		20,886,630	20,500,000	20,482,370	20,487,782		1,815		1,815		20,489,598		397,032	397,032	223,025	06/01/2017
91324P-BS-0	UNITEDHEALTH GROUP INC		06/17/2014	BARCLAYS		17,404,690	17,000,000	16,850,060	16,912,239		13,904		13,904		16,926,143		478,547	478,547	189,427	11/15/2016
91324P-BY-7	UNITEDHEALTH GROUP INC		07/07/2014	MIZUHO SECURITIES USA INC.		12,010,560	12,000,000	11,985,600	11,988,954		1,495		1,495		11,990,450		20,110	20,110	123,667	10/15/2017
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	F	12/04/2014	STERNE AGEE CLEARING INC.		551,375	550,000	550,000							550,000		1,375	1,375		01/15/2025
914908-AU-2	UNIVISION COM 2013 INCREM TL		08/18/2014	Various		17,500	17,500	17,392	6,905,189		1,899		1,899		17,500				87,932	03/01/2020
903243-AA-1	URS CORP		01/15/2014	EXCHANGE		9,990,901	10,000,000	9,986,200	9,990,799		103		103		9,990,901				124,694	04/01/2017
903436-AA-1	US AIRWAYS 2011-1A PTT		10/22/2014	SCHEDULED REDEMPTION		63,030	63,030	65,393	65,166		(2,136)		(2,136)		63,030				4,491	04/22/2025
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		06/23/2014	Various		3,260,346	2,881,394	2,881,394	2,881,394						2,881,394		378,952	378,952	123,746	04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS		06/23/2014	Various		9,505,619	8,386,038	8,386,038	8,386,038						8,386,038		1,119,581	1,119,581	336,957	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS		11/15/2014	SCHEDULED REDEMPTION		24,675	24,675	24,675	24,305	370			370		24,675				1,326	05/15/2023
91911X-AL-8	VALEANT PHARMACEUTICALS		10/15/2014	CALLED @ 103.37500000		4,300,000	4,300,000	4,598,313	4,579,500	12,855	(150,017)		(137,162)		4,442,338		(142,338)	(142,338)	446,663	10/01/2017
91911X-AM-6	VALEANT PHARMACEUTICALS		08/01/2014	CREDIT SUISSE		1,045,000	1,000,000	1,077,500	1,076,300		(13,751)		(13,751)		1,062,549		(17,549)	(17,549)	59,306	10/01/2020
91911X-AN-4	VALEANT PHARMACEUTICALS		07/11/2014	BANK OF AMERICA/MERRILL LYNCH		572,688	550,000	585,750	576,554		(4,672)		(4,672)		571,881		806	806	23,633	12/01/2018
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	01/10/2014	BANK OF AMERICA/MERRILL LYNCH		1,296,875	1,250,000	1,250,000	1,250,000						1,250,000		46,875	46,875	8,398	12/01/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	07/16/2014	SCHEDULED REDEMPTION		168,383	168,383	167,647	167,647		736		736		168,383				6,336	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	07/16/2014	SCHEDULED REDEMPTION		1,481,435	1,481,435	1,472,150	1,471,269		10,166		10,166		1,481,435				14,502	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	G	07/16/2014	SCHEDULED REDEMPTION		1,374,124	1,374,124	1,354,428	1,354,179		19,944		19,944		1,374,124				31,082	08/05/2020
920253-AD-3	VALMONT INDUSTRIES		09/22/2014	TENDER OFFER		4,653,316	3,999,000	4,295,521	4,223,238		(22,231)		(22,231)		4,201,007		452,309	452,309	304,946	04/20/2020
92210M-AH-7	VANTIV LLC TLB		12/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				12	06/13/2021
92329P-AC-9	VENCDO_13 CDO - CF - LOANS	E	07/31/2014	WELLS FARGO		5,653,375	6,125,000	6,117,344	5,457,923		(385,860)		(385,860)		5,072,063		581,312	581,312	706,635	06/10/2025
92343V-AG-9	VERIZON COMMUNICATIONS		03/19/2014	TENDER OFFER		2,266,440	2,000,000	2,303,632	2,190,120		(12,185)		(12,185)		2,177,935		88,505	88,505	51,333	04/01/2017
92343V-AY-0	VERIZON COMMUNICATIONS		11/24/2014	CALLED @ 103.35600000		30,000,000	30,000,000	29,844,000	29,926,954		28,529		28,529		29,955,483		44,517	44,517	2,039,300	04/01/2016
92343V-BD-5	VERIZON COMMUNICATIONS		01/07/2014	MIZUHO SECURITIES USA INC.		5,114,700	5,000,000	4,968,650	4,981,812		156		156		4,981,968		132,732	132,732	19,167	11/01/2016
92343V-BL-7	VERIZON COMMUNICATIONS INC		02/05/2014	MIZUHO SECURITIES USA INC.		5,150,500	5,000,000	5,000,000	5,000,000						5,000,000		150,500	150,500	13,789	09/15/2016
92343V-BM-5	VERIZON COMMUNICATIONS INC		01/07/2014	BANK OF AMERICA/MERRILL LYNCH		50,450,880	48,000,000	49,087,850	49,026,614		(6,258)		(6,258)		49,020,356		1,430,524	1,430,524	66,428	09/14/2018
92343V-BN-3	VERIZON COMMUNICATIONS INC		01/07/2014	HSBC SECURITIES, INC.		10,358,800	10,000,000	9,992,300	9,993,013		62		62		9,993,076		365,724	365,724	77,778	09/15/2016
92343V-BP-8	VERIZON COMMUNICATIONS INC		01/07/2014	Various		29,668,717	27,925,000	27,923,883	27,923,942		5		5		27,923,947		1,744,770	1,744,770	317,104	09/14/2018
92343V-CD-4	VERIZON COMMUNICATIONS INC		10/29/2014	Various		30,007,300	30,000,000	30,000,000							30,000,000		7,300	7,300	75,745	06/09/2017
92343V-CQ-5	VERIZON COMMUNICATIONS INC		12/08/2014	Various		7,382,525	7,500,000	7,445,700			163		163		7,445,863		(63,338)	(63,338)	31,472	11/01/2034
92553P-AE-2	VIACOM INC		04/03/2014	CALLED @ 101.77289000		11,550,000	11,550,000	11,468,111	11,537,444		4,496		4,496		11,541,940		8,060	8,060	482,691	09/15/2014
92553P-AK-8	VIACOM INC		01/21/2014	WELLS FARGO		14,090,300	14,000,000	14,003,640	14,001,571		(86)		(86)		14,001,485		88,815	88,815	71,458	02/27/2015
92658T-AQ-1	VIDEOTRON LTEE	A	08/27/2014	BARCLAYS		10,300,000	10,000,000	10,155,000	9,775,000	358,216	(8,465)		349,751		10,124,751		175,249	175,249	559,722	07/15/2022
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	10/24/2014	CALLED @ 104.18800000		9,450,000	9,450,000	10,428,250	9,973,025		(130,502)		(130,502)		9,842,523		(392,523)	(392,523)	1,206,989	10/15/2019
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	05/22/2014	CALLED @ 103.25000000		23,624,000	23,624,000	24,945,229	24,034,395		(26,624)		(26,624)		24,007,771		(383,771)	(383,771)	1,437,455	01/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92839F-AM-2	VISTEON CORP INITIAL TL		12/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				33	04/09/2021
92857W-AG-5	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 106.62700000		10,000,000	10,000,000	10,793,700	10,307,810		(41,542)		(41,542)		10,266,268		(266,268)	(266,268)	927,978	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 110.01200000		3,000,000	3,000,000	2,724,347	2,902,498		9,651		9,651		2,912,148		87,852	87,852	391,881	03/15/2016
92857W-AT-7	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 100.78000000		5,000,000	5,000,000	5,162,850	5,016,597		(8,873)		(8,873)		5,007,725		(7,725)	(7,725)	100,097	06/10/2014
92857W-AU-4	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 104.61800000		5,000,000	5,000,000	5,128,000	5,052,524		(6,394)		(6,394)		5,046,131		(46,131)	(46,131)	288,088	11/24/2015
92857W-BB-5	VODAFONE GROUP PLC	F	01/13/2014	MIZUHO SECURITIES USA INC.		20,007,600	20,000,000	20,000,000	20,000,000						20,000,000		7,600	7,600	20,078	02/19/2016
92857W-BE-9	VODAFONE GROUP PLC	F	01/10/2014	DEUTSCHE BANK AG		14,309,596	14,571,000	14,503,973	14,515,218		507		507		14,515,725		(206,129)	(206,129)	88,640	02/19/2018
92867N-AD-0	VOLKSWAGEN AUTO LEASE TRUST ABS		02/19/2014	NOMURA SECURITIES INTERNATIONAL INC		25,097,656	25,000,000	24,996,748	24,997,488		257		257		24,997,745		99,912	99,912	37,917	07/20/2016
92867N-AE-8	VOLKSWAGEN AUTO LEASE TRUST ABS		12/03/2014	CREDIT SUISSE		15,044,531	15,000,000	14,997,306	14,997,865		1,090		1,090		14,998,955		45,576	45,576	169,416	11/20/2017
92867L-AC-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/11/2014	WELLS FARGO		16,000,000	16,000,000	15,997,500	15,997,505		222		222		15,997,727		2,273	2,273	11,040	01/20/2017
92867L-AD-4	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/21/2014	MORGAN STANLEY		7,815,043	7,850,000	7,845,094	7,846,145		237		237		7,846,382		(31,339)	(31,339)	9,499	03/20/2019
92867M-AD-2	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/18/2014	DEUTSCHE BANK AG		22,899,375	23,000,000	22,996,171	22,997,047		156		156		22,997,204		(97,829)	(97,829)	32,392	07/22/2019
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	R	10/02/2014	Various		11,350,520	11,350,000	11,344,666			75		75		11,344,740		5,779	5,779	17,761	05/23/2019
928668-AC-6	VOLKSWAGEN GROUP OF AMERICA FINANC	R	06/09/2014	MORGAN STANLEY		15,018,300	15,000,000	15,000,000							15,000,000		18,300	18,300	4,729	05/23/2017
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N	F	07/21/2014	BARCLAYS		10,086,600	10,000,000	9,989,600	9,989,826		1,121		1,121		9,990,947		95,653	95,653	144,028	11/20/2018
928670-AM-0	VOLKSWAGEN INTL FIN NV	F	04/28/2014	Various		35,305,450	35,000,000	34,962,900	34,976,525		3,914		3,914		34,980,439		325,011	325,011	173,618	11/20/2015
928670-AP-3	VOLKSWAGEN INTL FIN NV	F	01/10/2014	MIZUHO SECURITIES USA INC.		3,989,280	4,000,000	3,985,680	3,988,769		109		109		3,988,878		402	402	9,778	11/20/2017
929043-AH-0	VORNADO REALTY LP		07/24/2014	WELLS FARGO		9,998,400	10,000,000	9,961,900			829		829		9,962,729		35,671	35,671	29,167	06/30/2019
91829K-AA-1	VPI ESCROW CORP		07/25/2014	BANK OF AMERICA/MERRILL LYNCH		2,105,000	2,000,000	2,170,000			(13,932)		(13,932)		2,156,068		(51,068)	(51,068)	100,938	10/15/2020
92938K-AB-5	W.R. GRACE AND CO. TL		12/31/2014	SCHEDULED REDEMPTION		33,158	33,158	33,075			83		83		33,158				1,482	02/03/2021
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		1,852,637	1,852,637	1,852,637	1,852,637						1,852,637				274,694	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		1,574,231	1,574,231	1,574,231	1,574,231						1,574,231				44,551	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2014	PRINCIPAL PAYDOWN		1,294,368	1,294,368	1,294,368	1,294,368						1,294,368				191,919	01/15/2019
931422-AJ-8	WALGREEN CO		02/06/2014	JPMORGAN CHASE & CO.		10,098,600	10,000,000	9,979,000	9,984,272		455		455		9,984,727		113,873	113,873	73,000	09/15/2017
931427-AA-6	WALGREENS BOOTS ALLIANCE INC		11/07/2014	NOMURA SECURITIES INTERNATIONAL INC		5,037,500	5,000,000	4,993,950							4,993,950		43,550	43,550		11/18/2019
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		12/08/2014	Various		2,050,160	2,000,000	1,986,700			27		27		1,986,727		63,434	63,434	5,750	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		12/08/2014	Various		4,161,725	4,000,000	3,999,360			1		1		3,999,361		162,365	162,365	9,267	11/18/2044
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		12/10/2014	Various		10,100,350	10,000,000	9,972,700			131		131		9,972,831		127,519	127,519	12,375	11/18/2021
931142-DJ-9	WAL-MART STORES INC		01/17/2014	GOLDMAN, SACHS & CO.		14,067,640	14,000,000	13,973,400	13,974,601		299		299		13,974,901		92,739	92,739	84,175	12/15/2018
25468P-DC-7	WALT DISNEY COMPANY (THE)		07/10/2014	DEUTSCHE BANK AG		10,005,600	10,000,000	10,000,000							10,000,000		5,600	5,600	6,418	05/30/2019
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		791,065	925,279	526,336	527,194		263,871		263,871		791,065				12,844	10/25/2042
93363T-AH-5	WAMU_06-AR11 RMBS		12/25/2014	SCHEDULED REDEMPTION		295,793	1,033,769	130,947	98,465	17,756	179,572		197,328		295,793				2,227	09/25/2046
93362Y-AE-2	WAMU_06-AR5 RMBS		12/25/2014	Various		137,604	460,986	67,000	64,604		73,993	993	73,000		137,604				765	06/25/2046
93363D-AE-7	WAMU_06-AR9 RMBS		12/25/2014	SCHEDULED REDEMPTION		78,240	227,010	32,335	27,507	818	49,916		50,734		78,240				531	08/25/2046
92926W-AB-3	WAMU_07-OA1 RMBS		12/26/2014	Various		227,793	4,375,154	628,588	127,264	211,660	(2,136)	108,995	100,529		227,793				6,088	02/25/2047
93443T-AB-2	WARNER CHILCOTT CO LLC		05/27/2014	GOLDMAN, SACHS & CO.		24,266,453	22,947,000	24,977,810	24,901,261		(624,090)		(624,090)		24,277,171		(10,718)	(10,718)	1,259,695	09/15/2018
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	11/14/2014	SCHEDULED REDEMPTION		2,600,957	2,600,957	2,515,532	2,522,590		78,367		78,367		2,600,957				11,360	11/14/2022
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		08/04/2014	Various		3,750	3,750	3,686	1,459,213		1,311		1,311		3,750				28,865	10/12/2019
94973V-AG-2	WELLPOINT INC		09/15/2014	CALLED @ 101.20300000		2,000,000	2,000,000	1,822,524	1,968,743		22,951		22,951		1,991,694		8,306	8,306	99,060	12/15/2014
949746-CR-0	WELLS FARGO & COMPANY		11/15/2014	MATURED		1,000,000	1,000,000	1,060,882	1,018,567		(18,567)		(18,567)		1,000,000				50,000	11/15/2014
94974B-FD-7	WELLS FARGO & COMPANY		02/12/2014	MIZUHO SECURITIES USA INC.		10,283,900	10,000,000	9,992,000	9,994,547		205		205		9,994,752		289,148	289,148	58,333	05/08/2017
94974B-FK-1	WELLS FARGO & COMPANY		01/27/2014	MIZUHO SECURITIES USA INC.		26,416,688	26,250,000	26,250,000	26,250,000						26,250,000		166,688	166,688	62,692	04/23/2018
94974B-FU-9	WELLS FARGO & COMPANY		10/08/2014	MORGAN STANLEY		8,848,053	8,850,000	8,831,238			1,709		1,709		8,832,947		15,106	15,106	89,852	04/22/2019
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		09/17/2014	SCHEDULED REDEMPTION		139,990	139,990	139,225	139,104		886		886		139,990				454	12/07/2017
95081Q-AJ-3	WESCO DISTRIBUTION INC		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		1,606,500	1,575,000	1,579,375	1,575,000	4,317	(196)		4,121		1,579,121		27,379	27,379	34,803	12/15/2021
952355-AH-8	WEST CORP		07/01/2014	TENDER OFFER		12,585,924	12,066,000	12,913,355	12,737,897	12,906	(204,245)		(191,339)		12,546,558		39,366	39,366	1,241,541	10/01/2018
952355-AK-1	WEST CORP		11/15/2014	Various		12,278,566	11,945,000	12,650,438	12,532,214		(222,032)		(222,032)		12,310,182		(31,616)	(31,616)	1,060,185	01/15/2019
95235L-AQ-3	WEST CORPORATION NEW 2006 TERM B-10		07/01/2014	SCHEDULED REDEMPTION		2,242,743	2,242,743	2,244,761	1,877,748	1,295	(2,076)		(781)		2,242,743				67,997	06/30/2018
955278-BH-8	WEST PENN POWER CO		07/30/2014	GOLDMAN, SACHS & CO.		3,408,750	3,000,000	2,783,244	2,890,140		14,615		14,615		2,904,755		503,995	503,995	113,546	12/15/2017

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
96122W-AF-7	WESTPAC BANKING CORP	F	02/27/2014	MIZUHO SECURITIES USA INC.		4,988,550	5,000,000	4,993,800	4,993,919		188		188		4,994,107		(5,557)	(5,557)	25,438	11/26/2019
960320-AA-0	WESTR_12-1 ABS		12/01/2014	SCHEDULED REDEMPTION		5,139,213	5,139,213	5,139,213	5,139,213						5,139,213				87,080	09/20/2025
960320-AC-6	WESTR_12-1 ABS		12/01/2014	SCHEDULED REDEMPTION		3,853,831	3,853,831	3,853,831	3,853,831						3,853,831				79,811	09/20/2025
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		735,864	836,591	631,342	598,872		136,992		136,992		735,864				13,263	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,349,328	1,349,328	1,164,598	1,104,561		244,766		244,766		1,349,328				50,420	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		12/01/2014	SCHEDULED REDEMPTION		564,031	579,096	515,143	490,211		73,820		73,820		564,031				21,397	09/25/2041
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,384,176	1,421,166	1,252,375	1,174,800		209,377		209,377		1,384,176				52,512	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,191,335	1,293,155	1,144,653	1,058,916		132,420		132,420		1,191,335				53,022	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS		12/01/2014	SCHEDULED REDEMPTION		767,666	833,246	730,029	686,476		81,190		81,190		767,666				34,165	09/25/2037
966387-AG-7	WHITING PETROLEUM CORP		12/31/2014	Various		3,823,375	3,650,000	3,650,000	3,650,000						3,650,000		173,375	173,375	153,097	03/15/2019
97381W-AJ-3	WINDSTREAM CORP		07/10/2014	GOLDMAN, SACHS & CO.		4,590,000	4,000,000	4,582,500	4,562,484	4,305	(74,786)		(70,481)		4,492,003		97,997	97,997	222,250	11/01/2017
97381W-AT-1	WINDSTREAM CORP		07/29/2014	BANK OF AMERICA/MERRILL LYNCH		1,092,500	1,000,000	1,033,439	1,033,374		(2,814)		(2,814)		1,030,560		61,940	61,940	64,583	10/01/2021
97381W-AU-8	WINDSTREAM CORP		07/29/2014	BANK OF AMERICA/MERRILL LYNCH		2,106,000	1,950,000	2,063,750	1,959,750	87,963	(9,340)		78,623		2,038,373		67,627	67,627	121,875	04/01/2023
97381W-AZ-7	WINDSTREAM CORP		08/13/2014	BARCLAYS		1,007,500	1,000,000	993,438	233,750	16,250	9		16,259		993,447		14,053	14,053	18,948	08/01/2023
97381H-AL-1	WINDSTREAM CORP TL A-4		12/31/2014	SCHEDULED REDEMPTION		531,646	531,646	527,629	526,892		4,753		4,753		531,646				1,595	08/08/2017
97381H-AN-7	WINDSTREAM CORP TL B-4		12/31/2014	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				413	01/23/2020
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		40,000	40,000	40,200			(200)		(200)		40,000				165	08/08/2019
982526-AT-2	WM WRIGLEY JR CO		05/20/2014	RBS SECURITIES INC		15,279,800	15,000,000	14,977,050	14,978,127		2,180		2,180		14,980,307		299,493	299,493	176,111	10/20/2017
982526-AV-7	WM WRIGLEY JR CO		08/04/2014	BARCLAYS		1,871,869	1,826,000	1,822,001	1,822,121		371		371		1,822,492		49,377	49,377	15,592	10/21/2019
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		160,380	160,380	160,263	160,182	85	113		198		160,380				5,714	07/01/2020
98160N-AC-3	WOART_13-B ABS		02/18/2014	DEUTSCHE BANK AG		23,225,695	23,175,000	23,222,074	23,221,273		(2,885)		(2,885)		23,218,388		7,307	7,307	37,402	08/15/2018
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		03/12/2014	NOMURA SECURITIES INTERNATIONAL INC		16,004,375	16,000,000	15,997,408	15,997,818		141		141		15,997,960		6,415	6,415	35,573	07/15/2019
98155K-AH-5	WORLDCOM INC		01/22/2014	CANCELLED TRADE		30,001											30,001	30,001		08/15/2005
98310W-AB-4	WYNDHAM WORLDWIDE		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		9,765,788	8,750,000	8,201,740	8,498,155		33,026		33,026		8,531,181		1,234,607	1,234,607	265,417	12/01/2016
98310W-AH-1	WYNDHAM WORLDWIDE		07/07/2014	Various		19,194,130	18,500,000	18,541,209	18,526,841		(4,168)		(4,168)		18,522,673		671,457	671,457	429,922	03/01/2017
98313D-AP-0	WYNN LAS VEGAS LLC/CORP		07/11/2014	JPMORGAN CHASE & CO.		4,461,250	4,150,000	4,648,000	4,459,846		(58,417)		(58,417)		4,401,429		59,821	59,821	231,492	05/01/2020
98389B-AP-5	XCEL ENERGY INC		11/20/2014	GOLDMAN, SACHS & CO.		5,325,896	5,330,000	5,328,721	5,328,993		383		383		5,329,376		(3,480)	(3,480)	41,752	05/09/2016
98417E-AS-9	XSTRATA FINANCE CANADA		05/27/2014	BARCLAYS		4,055,280	4,000,000	4,039,640	4,026,493		(5,983)		(5,983)		4,020,510		34,770	34,770	49,428	10/23/2015
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA		01/01/2014	MATURED		18,500,000	18,500,000	19,835,885	18,500,000						18,500,000				444,000	01/01/2014
98978V-AE-3	ZOETIS INC		06/06/2014	Various		11,781,407	11,705,000	11,716,441	11,715,642		(1,668)		(1,668)		11,713,974		67,433	67,433	103,511	02/01/2016
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		01/09/2014	Various		9,047,028	8,600,000	8,368,402	8,437,133		478		478		8,437,612		609,416	609,416	181,066	08/01/2023
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		12/26/2014	CALLED @ 100.00000000		6,150,000	6,150,000	6,150,000	6,150,000						6,150,000				507,125	11/01/2022
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2014	CALLED @ 100.00000000		735,000	735,000	735,000	704,409	30,591			30,591		735,000				49,613	07/01/2029
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03		06/01/2014	MATURED		4,900,000	4,900,000	5,131,819	4,919,091		(19,091)		(19,091)		4,900,000				122,500	06/01/2014
737347-AB-0	POSEY CNTY IND ECONOMIC DEV RE		04/10/2014	CALLED @ 100.00000000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				66,077	07/01/2046
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,088,265,731	8,005,599,136	8,086,747,602	7,188,690,168	15,564,306	50,320,721	1,413,863	64,471,164		8,027,769,302		60,496,429	60,496,429	189,277,055	XXX
060505-EG-5	BANK OF AMERICA CORP		07/10/2014	BANK OF AMERICA/MERRILL LYNCH		9,850,000	10,000,000	10,000,000							10,000,000		(150,000)	(150,000)	39,861	12/31/2049
172967-HZ-7	CITIGROUP INC		10/22/2014	WELLS FARGO		2,512,500	2,500,000	2,500,000							2,500,000		12,500	12,500		12/31/2049
251525-AN-1	DEUTSCHE BANK AG	F	11/18/2014	Various		2,508,475	2,500,000	2,501,625							2,501,625		6,850	6,850		12/31/2049
38144Q-AA-7	GOLDMAN SACHS CAP III		07/08/2014	GOLDMAN, SACHS & CO.		3,987,500	5,000,000	1,754,986	1,814,331		3,576		3,576		1,817,907		2,169,593	2,169,593	122,778	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I		07/08/2014	JPMORGAN CHASE & CO.		804,678	1,009,000	554,614	533,118						533,118		271,559	271,559	23,319	01/01/9999
91731K-AA-8	USB CAPITAL IX		07/08/2014	UNION BANK OF SWITZERLAND		2,587,500	3,000,000	1,469,441	1,498,564		4,365		4,365		1,502,929		1,084,571	1,084,571	78,458	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						22,250,653	24,009,000	18,780,665	3,846,013		7,940		7,940		18,855,579		3,395,074	3,395,074	264,416	XXX
8399997. Total - Bonds - Part 4						9,885,213,887	9,789,213,021	9,894,764,726	8,802,479,309	15,963,731	40,170,402	3,252,646	52,881,487		9,795,489,042		89,724,845	89,724,845	236,780,732	XXX
8399998. Total - Bonds - Part 5						20,777,405,953	20,830,685,097	20,757,841,831			(93,164,597)	395,955	(93,560,552)		20,733,026,521		44,379,432	44,379,432	66,525,481	XXX
8399999. Total - Bonds						30,662,619,840	30,619,898,118	30,652,606,558	8,802,479,309	15,963,731	(52,994,195)	3,648,600	(40,679,065)		30,528,515,563		134,104,277	134,104,277	303,306,214	XXX
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		07/08/2014	WELLS FARGO	130,000.000	3,239,528	25.00	3,250,000	3,250,000						3,250,000		(10,472)	(10,472)	119,860	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	03/05/2014	MORGAN STANLEY	15,547.000	1,616,340	0.10	1,541,789	1,565,380					(23,591)	1,541,789	17,315	57,236	74,551		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/25/2014	Various	14,067.000	3,656,123	1.00	3,449,700	3,957,143	(428,435)			(428,435)	(79,008)	3,449,700	54,228	152,196	206,423		

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
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,511,992	XXX	8,241,489	8,772,524	(428,435)			(428,435)	(102,599)	8,241,489	71,543	198,959	270,502	119,860	XXX
8999997. Total - Preferred Stocks - Part 4						8,511,992	XXX	8,241,489	8,772,524	(428,435)			(428,435)	(102,599)	8,241,489	71,543	198,959	270,502	119,860	XXX
8999998. Total - Preferred Stocks - Part 5						6,405,307	XXX	6,366,971							6,366,971	11,745	26,590	38,335		XXX
8999999. Total - Preferred Stocks						14,917,298	XXX	14,608,460	8,772,524	(428,435)			(428,435)	(102,599)	14,608,461	83,288	225,549	308,838	119,860	XXX
336901-10-3	1ST SOURCE CORP		04/15/2014	ITG	200.000	6,079		4,166	6,388	(2,222)			(2,222)		4,166		1,913	1,913	34	
88554D-20-5	3D SYSTEMS CORP		04/15/2014	Various	1,650.000	76,995		29,674	153,335	(120,349)		3,312	(123,661)		29,674		47,321	47,321		
88579Y-10-1	3M COMPANY		11/13/2014	Various	96,531.000	13,964,718		11,353,380	12,575,516	(2,138,140)			(2,138,140)		11,353,380		2,611,338	2,611,338	187,449	
000361-10-5	A A R CORP.		04/15/2014	ITG	700.000	17,580		9,947	19,607	(9,660)			(9,660)		9,947		7,633	7,633	53	
000360-20-6	AAON INC		04/15/2014	ITG	450.000	11,633		4,842	14,378	(9,536)			(9,536)		4,842		6,791	6,791		
002535-30-0	AARONS INC		04/15/2014	ITG	1,500.000	43,465		37,676	44,100	(6,424)			(6,424)		37,676		5,788	5,788	63	
002567-10-5	ABAXIS INC		04/15/2014	ITG	500.000	19,172		11,612	20,010	(8,399)			(8,399)		11,612		7,561	7,561		
002824-10-0	ABBOTT LABS		09/22/2014	Various	338,686.000	14,549,664		10,956,245	12,981,834	(2,025,573)			(2,025,573)		10,956,261		3,593,403	3,593,403	178,748	
00287Y-10-9	ABBVIE INC		04/15/2014	ITG	33,100.000	1,571,073		939,591	1,748,011	(808,421)			(808,421)		939,591		631,483	631,483	27,142	
002896-20-7	ABERCROMBIE + FITCH CO		04/15/2014	ITG	1,700.000	60,233		61,183	55,947	5,236			5,236		61,183		(950)	(950)	340	
003654-10-0	ABIOMED INC		04/15/2014	ITG	600.000	14,489		6,459	16,044	(9,585)			(9,585)		6,459		8,030	8,030		
000957-10-0	ABM INDUSTRIES		04/15/2014	ITG	1,000.000	26,943		19,539	28,590	(9,052)			(9,052)		19,539		7,405	7,405	310	
003830-10-6	ABRAXAS PETROLEUM CORP		04/15/2014	ITG	1,700.000	8,049		4,638	5,576	(938)			(938)		4,638		3,411	3,411		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/15/2014	ITG	900.000	14,045		13,752	13,086	7,668		7,002	666		13,752		293	293	113	
004225-10-8	ACADIA PHARMACEUTICALS INC		04/15/2014	Various	1,200.000	20,681		26,464	29,988	(1,354)		2,170	(3,524)		26,464		(5,783)	(5,783)		
004239-10-9	ACADIA REALTY TRUST		04/15/2014	ITG	700.000	18,393		13,395	17,381	(3,986)			(3,986)		13,395		4,998	4,998	322	
00430U-10-3	ACCELRYS INC		04/29/2014	MERGER	700.000	8,750		4,311	6,678	(2,367)			(2,367)		4,311		4,439	4,439		
G1151C-10-1	ACCENTURE PLC		12/09/2014	Various	30,901.000	2,476,417		2,086,687	1,952,314	(427,349)			(427,349)		2,086,698		389,719	389,719	21,489	
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		09/24/2014	Various	20,000.000	1,275,110		1,022,684	1,131,600	(108,916)			(108,916)		1,022,684		252,425	252,425	34,500	
00081T-10-8	ACCO BRANDS CORP		04/15/2014	Various	2,321.000	13,883		12,416	15,597	(304)		2,877	(3,181)		12,416		1,466	1,466		
00438V-10-3	ACCRETIVE HEALTH INC		04/15/2014	ITG	700.000	6,449		5,600	6,412	1,820		2,632	(812)		5,600		849	849		
004397-10-5	ACCURAY		04/15/2014	ITG	1,300.000	10,896		5,226	11,323	(6,097)			(6,097)		5,226		5,670	5,670		
00439T-20-6	ACCURIDE CORP NEW		04/15/2014	ITG	500.000	2,222		2,205	1,865	828		488	340		2,205		17	17		
H0023R-10-5	ACE LIMITED		09/22/2014	Various	13,313.000	1,355,322		992,757	1,378,295	(385,537)			(385,537)		992,757		362,564	362,564	10,210	
004446-10-0	ACETO CORP		04/15/2014	ITG	300.000	6,025		1,592	7,503	(5,912)			(5,912)		1,592		4,434	4,434	18	
004498-10-1	ACI WORLDWIDE INC		04/15/2014	ITG	595.000	33,662		17,260	38,675	(21,415)			(21,415)		17,260		16,401	16,401		
00484M-10-6	ACORDA THERAPEUTICS INC		04/15/2014	ITG	700.000	24,613		14,340	20,440	(6,101)			(6,101)		14,340		10,274	10,274		
G0083B-10-8	ACTAVIS PLC	E	05/30/2014	Various	21,886.000	4,479,690		1,852,982	3,676,848	(1,823,863)			(1,823,863)		1,852,985		2,626,704	2,626,704		
00507V-10-9	ACTIVISION BLIZZARD INC		04/15/2014	ITG	10,000.000	190,485		119,712	178,300	(58,588)			(58,588)		119,712		70,773	70,773	2,000	
00508X-20-3	ACTUANT CORP		04/15/2014	ITG	1,300.000	43,661		26,995	47,632	(20,638)			(20,638)		26,995		16,666	16,666		
00508B-10-2	ACTUATE CORPORATION		04/15/2014	ITG	500.000	2,820		2,795	3,855	(1,061)			(1,061)		2,795		26	26		
00508Y-10-2	ACUITY BRANDS INC		04/15/2014	ITG	700.000	85,383		25,698	76,524	(50,826)			(50,826)		25,698		59,685	59,685	182	
005125-10-9	ACXIOM CORP		04/15/2014	ITG	1,500.000	43,534		16,267	55,470	(39,203)			(39,203)		16,267		27,266	27,266		
00724F-10-1	ADOBE SYS INC		04/15/2014	ITG	9,900.000	608,129		249,271	592,812	(343,541)			(343,541)		249,271		358,858	358,858		
00101J-10-6	ADT CORPORATION		04/15/2014	Various	170,499.000	6,666,419		6,815,066	6,900,095	(72,420)		12,608	(85,028)		6,815,066		(148,647)	(148,647)	920	
00738A-10-6	ADTRAN INC		04/15/2014	ITG	1,200.000	28,716		24,348	32,412	(8,064)			(8,064)		24,348		4,368	4,368	108	
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/09/2014	Various	99,520.000	13,305,256		8,091,439	11,014,874	(2,923,429)			(2,923,429)		8,091,445		5,213,811	5,213,811	19,040	
007973-10-0	ADVANCED ENERGY INDUSTRIES		04/15/2014	ITG	800.000	18,690		7,138	18,288	(11,150)			(11,150)		7,138		11,552	11,552		
007903-10-7	ADVANCED MICRO DEVICES INC		04/15/2014	ITG	11,600.000	43,671		39,092	44,892	(5,800)			(5,800)		39,092		4,579	4,579		
007974-10-8	ADVENT SOFTWARE		04/15/2014	ITG	600.000	16,092		12,633	20,994	(8,361)			(8,361)		12,633		3,458	3,458		
00762W-10-7	ADVISORY BOARD CO		04/15/2014	ITG	600.000	35,377		19,045	38,202	(19,157)			(19,157)		19,045		16,332	16,332		
00766T-10-0	AECOM TECHNOLOGY GROUP		04/15/2014	ITG	1,900.000	61,409		33,956	55,917	(21,961)			(21,961)		33,956		27,453	27,453		
00767E-10-2	AEGERION PHARMACEUTICAL		04/15/2014	ITG	200.000	8,480		2,751	14,192	(11,441)			(11,441)		2,751		5,729	5,729		
00770F-10-4	AEGION CORP		04/15/2014	ITG	700.000	16,792		8,530	15,323	(6,793)			(6,793)		8,530		8,262	8,262		
001031-10-3	AEP INDUSTRIES INC		04/15/2014	ITG	100.000	3,491		2,175	5,283	(3,109)			(3,109)		2,175		1,317	1,317		
007767-10-6	AEROFLEX HLDG CORP		04/15/2014	ITG	500.000	3,942		3,240	3,250	(10)			(10)		3,240		702	702		
007865-10-8	AEROPOSTALE INC		04/15/2014	ITG	1,400.000	6,295		7,028	12,726	2,408		8,106	(5,698)		7,028		(733)	(733)		
008073-10-8	AEROVIRONMENT INC		04/15/2014	ITG	300.000	10,595		6,054	8,739	(2,685)			(2,685)		6,054		4,541	4,541		
00130H-10-5	AES CORP		04/15/2014	ITG	16,400.000	233,675		166,686	237,964	(71,278)			(71,278)		166,686		66,989	66,989	820	
00817Y-10-8	AETNA INC.		09/22/2014	GOLDMAN, SACHS & CO.	37,906.000	3,145,185		2,342,126	1,621,056	(294,951)			(294,951)		2,342,126		803,059	803,059	15,953	
00104Q-10-7	AFC ENTERPRISES INC		01/27/2014	EXCHANGE	400.000	4,761		4,761	15,400	(10,639)			(10,639)		4,761					
008252-10-8	AFFILIATED MANAGERS GR		04/15/2014	ITG	1,600.000	289,733		152,964	347,008	(194,044)			(194,044)		152,964		136,769	136,769		
00826A-10-9	AFFYMAX INC		04/15/2014	ITG	500.000	318		400	390	125		115	10		400		(82)	(82)		

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
00826T-10-8	AFFYMETRIX INC		04/15/2014	ITG	1,000.000	6,765		4,440	8,570	(4,130)			(4,130)		4,440		2,325	2,325		
001055-10-2	AFLAC INC.		04/15/2014	Various	9,700.000	595,141		360,873	647,960	(285,080)		2,007	(287,087)		360,873		234,268	234,268	3,589	
001084-10-2	AGCO CORP.		04/15/2014	ITG	1,900.000	105,219		68,108	112,461	(44,353)			(44,353)		68,108		37,111	37,111	209	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/04/2014	Various	18,139.000	1,408,421		1,229,565	1,037,369	(170,015)			(170,015)		1,229,565		178,856	178,856	2,693	
00847J-10-5	AGILYSYS INC		04/15/2014	ITG	500.000	6,047		3,579	6,960	(3,382)			(3,382)		3,579		2,469	2,469		
001204-10-6	AGL RESOURCES INC		04/15/2014	ITG	2,354.000	120,246		94,651	111,179	(16,529)			(16,529)		94,651		25,595	25,595	1,153	
008492-10-0	AGREE REALTY CORP		04/15/2014	ITG	100.000	2,957		2,115	2,902	(787)			(787)		2,115		842	842	84	
008916-10-8	AGRIUM INC	A	03/03/2014	Various	60,495.000	5,641,387		5,269,115	5,534,083	(40,421)		224,548	(264,968)		5,269,115		372,272	372,272	38,566	
009128-30-7	AIR METHODS CORP		04/15/2014	ITG	600.000	30,398		12,115	34,998	(22,883)			(22,883)		12,115		18,283	18,283		
009158-10-6	AIR PRODUCTS & CHEM		09/22/2014	Various	40,292.000	5,412,828		3,664,385	3,963,383	(856,328)			(856,328)		3,664,385		1,748,443	1,748,443	71,404	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		04/15/2014	ITG	400.000	3,042		1,824	3,236	(1,412)			(1,412)		1,824		1,218	1,218		
G0129K-10-4	AIRCASTLE LTD		04/15/2014	ITG	1,100.000	19,984		10,825	21,076	(10,251)			(10,251)		10,825		9,159	9,159	220	
009363-10-2	AIRGAS INC		04/15/2014	ITG	1,500.000	157,509		98,974	167,775	(68,801)			(68,801)		98,974		58,534	58,534	720	
001547-10-8	AK STL HLD G CORP COM		04/15/2014	ITG	2,200.000	15,142		7,282	18,040	(10,758)			(10,758)		7,282		7,860	7,860		
00971T-10-1	AKAMAI TECHNOLOGIES		04/15/2014	ITG	3,600.000	190,213		75,906	169,848	(93,942)			(93,942)		75,906		114,307	114,307		
009728-10-6	AKORN INC		04/15/2014	ITG	1,300.000	27,827		10,500	32,019	(21,519)			(21,519)		10,500		17,326	17,326		
011311-10-7	ALAMO GROUP INC		04/15/2014	ITG	100.000	5,537		2,065	6,069	(4,004)			(4,004)		2,065		3,472	3,472	14	
011659-10-9	ALASKA AIR GROUP, INC.		04/15/2014	ITG	400.000	35,701		11,508	29,348	(17,840)			(17,840)		11,508		24,193	24,193	100	
01167P-10-1	ALASKA COM SYSTEMS GRP		04/15/2014	ITG	900.000	1,684		1,584	1,908	(324)			(324)		1,584		100	100		
012348-10-8	ALBANY INTERNATIONAL CORP.		04/15/2014	ITG	500.000	16,950		9,340	17,965	(8,625)			(8,625)		9,340		7,610	7,610	150	
012653-10-1	ALBEMARLE CORP		04/15/2014	ITG	1,700.000	110,901		71,414	107,763	(36,349)			(36,349)		71,414		39,487	39,487	876	
F0191J-10-1	ALCATEL EUR10		09/03/2014	Various	368,410.000	1,381,466		1,265,165	1,653,914	(240,849)		132,764	(373,613)	(15,136)	1,265,165	(26,494)	142,794	116,300		
013817-10-1	ALCOA INC COM		04/15/2014	ITG	21,000.000	270,825		179,970	223,230	(43,260)			(43,260)		179,970		90,855	90,855	630	
01449J-10-5	ALERE INC		04/15/2014	ITG	1,600.000	54,502		31,440	57,920	(26,480)			(26,480)		31,440		23,062	23,062		
014491-10-4	ALEXANDER AND BALDWIN INC		04/15/2014	ITG	700.000	27,259		12,286	29,211	(16,925)			(16,925)		12,286		14,972	14,972	28	
014752-10-9	ALEXANDERS, INC.		04/15/2014	ITG	47.000	16,579		11,949	15,510	(3,561)			(3,561)		11,949		4,630	4,630	153	
015271-10-9	ALEXANDRIA REAL ESTATE		04/15/2014	Various	2,500.000	182,709		164,349	159,050	5,634		334	5,299		164,349		18,360	18,360	3,450	
015351-10-9	ALEXION PHARMACEUTICAL INC		04/15/2014	ITG	3,600.000	511,575		230,810	479,016	(248,206)			(248,206)		230,810		280,765	280,765		
016230-10-4	ALICO INC		04/15/2014	ITG	500.000	17,538		10,472	19,435	(8,963)			(8,963)		10,472		7,066	7,066	120	
016255-10-1	ALIGN TECHNOLOGY INC		04/15/2014	ITG	1,000.000	50,134		15,555	57,150	(41,596)			(41,596)		15,555		34,579	34,579		
016259-10-3	ALIMERA SCIENCES INC		04/15/2014	ITG	200.000	1,257		264	942	(678)			(678)		264		993	993		
G01767-10-5	ALKERMES PLC		04/15/2014	Various	1,700.000	71,791		25,986	69,122	(43,136)			(43,136)		25,986		45,805	45,805		
017175-10-0	ALLEGHANY CORP.		09/24/2014	Various	11,783.000	4,936,167		4,490,691	4,712,729	(222,038)			(222,038)		4,490,691		445,476	445,476		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		04/15/2014	ITG	2,000.000	80,627		52,700	71,260	(18,560)			(18,560)		52,700		27,927	27,927	360	
01748X-10-2	ALLEGIANT TRAVEL CO		04/15/2014	ITG	100.000	11,263		4,709	10,544	(5,835)			(5,835)		4,709		6,554	6,554	225	
G0176J-10-9	ALLEGION PLC	E	04/15/2014	ITG	2,166.000	107,646		41,539	95,716	(54,176)			(54,176)		41,539		66,107	66,107	173	
018490-10-2	ALLERGAN I NC COM		05/30/2014	Various	298,967.000	48,896,931		26,755,025	33,209,254	(6,454,229)			(6,454,229)		26,755,025		22,141,906	22,141,906	16,512	
018522-30-0	ALLETE INC		04/15/2014	ITG	600.000	30,596		22,182	29,928	(7,746)			(7,746)		22,182		8,413	8,413	294	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/15/2014	ITG	1,500.000	383,110		168,009	394,395	(226,386)			(226,386)		168,009		215,101	215,101		
018802-10-8	ALLIANT ENERGY CORP COM		04/15/2014	ITG	2,200.000	126,758		85,263	113,520	(28,257)			(28,257)		85,263		41,495	41,495	1,122	
018804-10-4	ALLIANT TECHSYSTEMS, INC.		04/15/2014	ITG	600.000	81,165		30,072	73,008	(42,936)			(42,936)		30,072		51,093	51,093	192	
019344-10-0	ALLIED NEVADA GOLD CORP		04/15/2014	ITG	1,700.000	6,391		6,035	6,035						6,035		356	356		
H01531-10-4	ALLIED WORLD ASSURANCE CO		04/15/2014	ITG	700.000	72,312		36,397	78,967	(42,570)			(42,570)		36,397		35,915	35,915	700	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		04/15/2014	ITG	3,800.000	63,700		41,534	58,748	(17,214)			(17,214)		41,534		22,166	22,166		
02005N-10-0	ALLY FINANCIAL INC		12/24/2014	Various	32,468.000	775,352		655,768							655,768		119,585	119,585		
020409-10-8	ALMOST FAMILY INC		04/15/2014	ITG	100.000	2,211		1,602	3,233	(1,631)			(1,631)		1,602		609	609		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		04/15/2014	ITG	500.000	26,284		3,298	32,165	(28,867)			(28,867)		3,298		22,985	22,985		
020520-10-2	ALON USA ENERGY INC	R	04/15/2014	ITG	200.000	2,866		1,304	3,308	(2,004)			(2,004)		1,304		1,562	1,562	12	
02076X-10-2	ALPHA NATURAL RESOURCES		04/15/2014	Various	4,400.000	19,253		18,700	31,416	(5,280)		7,436	(12,716)		18,700		553	553		
02081G-10-2	ALPHATEC HOLDINGS INC		04/15/2014	ITG	900.000	1,263		1,269	1,809	205		745	(540)		1,269		(6)	(6)		
021441-10-0	ALTERA CORP		11/13/2014	Various	60,956.000	2,188,041		2,058,790	208,192	4,698			4,698		2,058,790		129,250	129,250	21,483	
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	04/15/2014	ITG	400.000	48,937		13,265	63,452	(50,187)			(50,187)		13,265		35,672	35,672		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		04/15/2014	ITG	500.000	16,789		5,991	17,110	(11,119)			(11,119)		5,991		10,798	10,798	100	
00163U-10-6	AMAG PHARMACEUTICALS INC		04/15/2014	ITG	300.000	5,192		4,328	7,281	(2,953)			(2,953)		4,328		864	864		
023135-10-6	AMAZON COM INC		04/15/2014	Various	7,610.000	2,378,069		1,717,602	3,034,792	(1,312,323)		4,867	(1,317,190)		1,717,602		660,467	660,467		
00164V-10-3	AMC NETWORKS INC		04/15/2014	ITG	1,100.000	72,945		36,044	74,921	(38,877)			(38,877)		36,044		36,900	36,900		
02341W-10-3	AMCOL INTL CORP		04/15/2014	ITG	500.000	22,865		12,265	16,990	(4,725)			(4,725)		12,265		10,600	10,600	200	
023436-10-8	AMEDISYS INC		04/15/2014	ITG	500.000	6,829		5,250	7,315	(2,065)			(2,065)		5,250		1,579	1,579		

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
023586-10-0	AMERCO		04/15/2014	ITG	200.000	48,732		12,622	47,568	(34,946)			(34,946)		12,622		36,110	36,110	200	
023608-10-2	AMEREN CORP		04/15/2014	ITG	4,800.000	199,225		146,291	173,568	(27,277)			(27,277)		146,291		52,934	52,934	1,920	
02361E-10-8	AMERESCO INC-CL A		04/15/2014	ITG	200.000	1,388		1,512	1,932	64		484	(420)		1,512		(124)	(124)		
02913V-10-3	AMERICA PUBLIC EDUCATION		04/15/2014	ITG	300.000	9,908		10,396	13,041	(2,645)			(2,645)		10,396		(488)	(488)		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/05/2014	Various	34,518.000	1,737,469		1,202,078	25,250	(12,391)			(12,391)		1,202,078		535,391	535,391	6,704	
024013-10-4	AMERICAN ASSETS TR INC		04/15/2014	ITG	600.000	19,721		10,553	18,858	(8,305)			(8,305)		10,553		9,168	9,168	132	
024061-10-3	AMERICAN AXLE MFG HLDGS		04/15/2014	ITG	1,000.000	17,429		7,786	20,450	(12,665)			(12,665)		7,786		9,643	9,643		
02503Y-10-3	AMERICAN C AP LTD		04/15/2014	ITG	7,100.000	101,991		50,457	111,044	(60,587)			(60,587)		50,457		51,534	51,534		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		04/15/2014	ITG	1,300.000	48,812		47,046	41,873	5,173			5,173		47,046		1,766	1,766	468	
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		04/15/2014	Various	2,700.000	59,914		58,023	52,083	21,292		15,352	5,940		58,023		1,891	1,891	3,510	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		04/15/2014	ITG	3,300.000	36,896		39,276	47,520	(8,244)			(8,244)		39,276		(2,380)	(2,380)	413	
025537-10-1	AMERICAN ELEC PWR INC		09/22/2014	Various	156,488.000	7,996,848		7,523,243	6,759,492	264,258		115,392	148,867		7,523,243		473,605	473,605	108,891	
025676-20-6	AMERICAN EQUITY INVT LIFE HL		04/15/2014	ITG	1,100.000	24,857		9,958	29,018	(19,060)			(19,060)		9,958		14,900	14,900		
025816-10-9	AMERICAN EXPRESS CO		04/15/2014	Various	21,700.000	1,855,756		1,012,097	1,968,841	(956,744)			(956,744)		1,012,097		843,660	843,660	9,959	
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/15/2014	ITG	1,600.000	89,678		50,308	92,352	(42,044)			(42,044)		50,308		39,370	39,370	704	
026874-78-4	AMERICAN INTL GROUP INC		12/18/2014	Various	29,300.000	1,898,908		900,475	1,495,765	(595,290)			(595,290)		900,475		998,432	998,432	3,663	
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		04/15/2014	ITG	200.000	12,443		3,203	9,150	(5,947)			(5,947)		3,203		9,240	9,240	80	
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/15/2014	ITG	100.000	6,522		6,099	7,191	(1,092)			(1,092)		6,099		423	423	50	
029899-10-1	AMERICAN STATES WATER CO		04/15/2014	ITG	1,200.000	36,745		20,328	34,476	(14,143)			(14,143)		20,333		16,412	16,412	243	
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		04/15/2014	ITG	600.000	841		966	984	600		618	(18)		966		(125)	(125)		
03027X-10-0	AMERICAN TOWER CORP		09/22/2014	Various	63,285.000	5,806,046		4,462,488	5,051,409	(588,912)			(588,912)		4,462,497		1,343,550	1,343,550	20,474	
030371-10-8	AMERICAN VANGUARD CORP		04/15/2014	ITG	500.000	10,069		5,591	12,145	(6,555)			(6,555)		5,591		4,478	4,478	50	
030420-10-3	AMERICAN WATER WORKS CO INC		09/22/2014	Various	3,500.000	158,958		106,926	147,910	(40,984)			(40,984)		106,926		52,032	52,032	980	
030506-10-9	AMERICAN WOODMARK CORP		04/15/2014	ITG	100.000	3,206		1,267	3,953	(2,686)			(2,686)		1,267		1,939	1,939		
03062T-10-5	AMERICAS CAR-MART INC		04/15/2014	ITG	100.000	3,654		2,858	4,223	(1,365)			(1,365)		2,858		796	796		
03076C-10-6	AMERIPRISE FINL INC		12/09/2014	GOLDMAN, SACHS & CO.	4,684.000	623,291		546,181							546,181		77,110	77,110	2,717	
03071H-10-0	AMERISAFE INC		04/15/2014	ITG	400.000	16,386		7,557	16,896	(9,339)			(9,339)		7,557		8,829	8,829	248	
03073E-10-5	AMERISOURCEBERGEN CORP		09/22/2014	Various	121,171.000	9,182,676		6,516,695	7,963,100	(2,021,436)			(2,021,436)		6,516,695		2,665,981	2,665,981	67,462	
031100-10-0	AMETEK INC		04/15/2014	ITG	4,650.000	234,549		106,900	244,916	(138,015)			(138,015)		106,900		127,649	127,649	279	
031162-10-0	AMGEN INC		12/09/2014	Various	28,253.000	3,527,938		2,185,814	2,703,195	(1,146,490)			(1,146,490)		2,185,814		1,342,124	1,342,124	14,489	
031652-10-0	AMKOR TECHNOLOGY		04/15/2014	ITG	2,300.000	15,752		10,028	14,099	(4,071)			(4,071)		10,028		5,724	5,724		
001744-10-1	AMN HEALTHCARES SERVICES INC		04/15/2014	ITG	500.000	6,341		2,035	7,350	(5,316)			(5,316)		2,035		4,307	4,307		
032037-10-3	AMPCO-PITTSBURGH CORP.		04/15/2014	ITG	100.000	2,011		1,887	1,945	102		160	(58)		1,887		124	124	36	
032095-10-1	AMPHENOL CORP.		10/15/2014	Various	3,500.000	319,326		149,272	312,130	(162,859)		(8,357)	(154,502)		149,272		170,054	170,054	1,400	
03232P-40-5	AMSUNG CORP		04/15/2014	ITG	500.000	23,333		11,246	22,960	(11,714)			(11,714)		11,246		12,086	12,086		
032359-30-9	AMTRUST FINL SERVICES		04/15/2014	ITG	605.000	21,775		11,225	19,777	(8,552)			(8,552)		11,225		10,550	10,550	206	
03236M-10-1	AMYRIS INC		04/15/2014	ITG	400.000	1,272		1,252	2,116	(864)			(864)		1,252		20	20		
032511-10-7	ANADARKO PETE CORP		12/22/2014	Various	23,000.000	2,026,713		1,955,038	840,792	(114,094)		4,076	(118,170)		1,955,038		71,675	71,675	6,967	
032654-10-5	ANALOG DEVICES INC		11/13/2014	Various	6,889.000	344,132		240,760	300,487	(108,673)			(108,673)		240,760		103,372	103,372	6,915	
032657-20-7	ANALOGIC CORP.		04/15/2014	ITG	300.000	24,279		13,799	26,568	(12,769)			(12,769)		13,799		10,480	10,480	30	
032744-10-4	ANAREN INC		02/18/2014	MERGER	300.000	8,400		5,600	8,397	(2,797)			(2,797)		5,600		2,800	2,800		
034164-10-3	ANDERSON INC		04/15/2014	ITG	600.000	37,092		13,800	35,668	(21,868)			(21,868)		13,800		23,292	23,292	132	
03475V-10-1	ANGIODYNAMICS INC		04/15/2014	ITG	500.000	6,710		5,720	8,595	(2,875)			(2,875)		5,720		990	990		
035290-10-5	ANIXTER INTERNATIONAL INC		04/15/2014	ITG	600.000	57,794		29,504	53,904	(24,400)			(24,400)		29,504		28,290	28,290	3,000	
035623-10-7	ANN INC		04/15/2014	ITG	1,000.000	39,125		22,932	36,560	(13,629)			(13,629)		22,932		16,193	16,193		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		04/15/2014	ITG	15,400.000	175,305		153,538	153,538						153,538		21,767	21,767	9,240	
03662Q-10-5	ANSYS INC		09/22/2014	Various	19,386.000	1,529,155		1,389,281	1,690,459	(252,989)		48,189	(301,178)		1,389,281		139,875	139,875		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		04/15/2014	ITG	1,400.000	7,467		5,894	5,894						5,894		1,573	1,573	308	
00184X-10-5	AOL INC		04/15/2014	ITG	1,700.000	70,886		11,978	79,254	(67,276)			(67,276)		11,978		58,909	58,909		
G0408V-10-2	AON PLC		05/30/2014	Various	32,074.000	2,813,730		1,879,541	2,690,688	(811,147)			(811,147)		1,879,541		934,189	934,189	11,091	
037411-10-5	APACHE CORP		04/15/2014	Various	8,100.000	673,713		641,708	696,114	(25,047)		29,359	(54,406)		641,708		32,005	32,005	1,620	
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		04/15/2014	ITG	2,600.000	75,980		59,326	67,366	(8,040)			(8,040)		59,326		16,654	16,654	676	
037598-10-9	APOGEE ENTERPRISES, INC.		04/15/2014	ITG	400.000	12,318		3,556	14,364	(10,808)			(10,808)		3,556		8,762	8,762	40	
037604-10-5	APOLLO EDUCATION GROUP INC		04/15/2014	ITG	2,500.000	67,445		50,550	68,300	(17,750)			(17,750)		50,550		16,895	16,895		
03761U-10-6	APOLLO INVESTMENT CORP		04/15/2014	ITG	3,900.000	31,488		30,466	33,072	(2,606)			(2,606)		30,466		1,021	1,021	1,560	
037833-10-0	APPLE INC.		12/16/2014	Various	233,235.000	46,839,793		32,994,525	38,074,119	(8,373,490)		401,156	(8,774,646)		32,994,525		13,845,267	13,845,267	472,826	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/15/2014	ITG	700.000	33,572		19,597	34,363	(14,766)			(14,766)		19,597		13,975	13,975	175	
038222-10-5	APPLIED MATERIALS INC		12/09/2014	Various	25,900.000	483,685		275,693	458,171	(182,478)			(182,478)		275,693		207,992	207,992	2,590	

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
03822W-40-6	APPLIED MICRO CIRCUITS CORP		04/15/2014	ITG	1,200.000	10,882		6,682	16,056	(9,374)			(9,374)		6,682		4,200	4,200		
03834A-10-3	APPROACH RESOURCES INC		04/15/2014	ITG	400.000	7,687		6,915	7,716	(801)			(801)		6,915		773	773		
038336-10-3	APTARGROUP INC		04/15/2014	ITG	1,300.000	85,057		59,852	88,153	(28,301)			(28,301)		59,852		25,205	25,205	325	
03836W-10-3	AQUA AMERICA INC		04/15/2014	ITG	3,375.000	84,580		58,368	79,616	(21,248)			(21,248)		58,368		26,212	26,212	513	
G0450A-10-5	ARCH CAPITAL GROUP		09/23/2014	Various	116,120.000	6,359,777		5,917,817	6,931,203	(1,013,386)			(1,013,386)		5,917,817		441,960	441,960		
039380-10-0	ARCH COAL INC		04/15/2014	ITG	4,100.000	19,930		16,851	18,245	(1,394)			(1,394)		16,851		3,079	3,079	41	
039483-10-2	ARCHER DANIELS MIDLAND CO		04/15/2014	ITG	14,000.000	618,891		358,324	607,600	(249,276)			(249,276)		358,324		260,567	260,567	3,360	
039670-10-4	ARCTIC CAT INC		04/15/2014	ITG	300.000	13,511		4,355	17,094	(12,740)			(12,740)		4,355		9,156	9,156	30	
040047-10-2	ARENA PHARMACEUTICALS INC		04/15/2014	ITG	2,200.000	13,688		3,087	12,870	(9,783)			(9,783)		3,087		10,600	10,600		
04010L-10-3	ARES CAPITAL CORP		04/15/2014	ITG	4,200.000	72,287		58,755	74,634	(15,879)			(15,879)		58,755		13,532	13,532	1,806	
G0464B-10-7	ARGO GROUP INTL		04/15/2014	ITG	550.000	25,222		14,458	25,570	(11,112)			(11,112)		14,458		10,764	10,764	83	
04033A-10-0	ARIAD PHARMACEUTICALS INC		04/15/2014	ITG	2,600.000	17,228		20,956	17,732	6,454		3,230	3,224		20,956		(3,728)	(3,728)		
040790-10-7	ARKANSAS BEST CORP DEL		04/15/2014	ITG	500.000	17,916		4,140	16,840	(12,700)			(12,700)		4,140		13,776	13,776	15	
042315-10-1	ARMOUR RESIDENTIAL REIT		04/15/2014	ITG	800.000	3,320		3,296	3,208	152		64	88		3,296		24	24	160	
04247X-10-2	ARMSTRONG WORLD IND		04/15/2014	ITG	400.000	21,318		14,354	23,044	(8,690)			(8,690)		14,354		6,964	6,964		
04269E-10-7	ARQULE INC		04/15/2014	ITG	600.000	1,041		1,230	1,290	264		324	(60)		1,230		(189)	(189)		
04270V-10-6	ARRIS GROUP INC		04/15/2014	ITG	2,100.000	53,111		21,404	51,167	(29,762)			(29,762)		21,404		31,707	31,707		
042735-10-0	ARROW ELECTRONICS INC		04/15/2014	ITG	2,300.000	133,196		66,537	124,775	(58,238)			(58,238)		66,537		66,659	66,659		
042744-10-2	ARROW FINANCIAL CORP		04/15/2014	ITG	208.000	5,444		4,490	5,524	(1,034)			(1,034)		4,490		954	954	52	
043136-10-0	ARTHROCARE CORP		04/15/2014	ITG	600.000	29,105		17,696	24,144	(6,449)			(6,449)		17,696		11,409	11,409		
363576-10-9	ARTHUR J GALLAGHER & CO		04/15/2014	ITG	2,400.000	107,539		63,992	112,632	(48,640)			(48,640)		63,992		43,547	43,547	864	
043176-10-6	ARUBA NETWORKS INC		04/15/2014	Various	1,600.000	31,985		30,000	28,640	5,496		4,136	1,360		30,000		1,985	1,985		
043436-10-4	ASBURY AUTOMOTIVE GROUP		04/15/2014	ITG	600.000	32,128		10,176	32,244	(22,068)			(22,068)		10,176		21,952	21,952		
04351G-10-1	ASCENA RETAIL GROUP		04/15/2014	ITG	2,400.000	40,326		32,834	50,784	(17,950)			(17,950)		32,834		7,493	7,493		
043632-10-8	ASCENT CAPITAL GROUP INC		04/15/2014	ITG	200.000	13,824		8,037	17,112	(9,075)			(9,075)		8,037		5,787	5,787		
044102-10-1	ASHFORD HOSPITALITY PRIME REIT INC		04/15/2014	ITG	220.000	3,385		2,435	4,004	(1,569)			(1,569)		2,435		950	950	22	
044103-10-9	ASHFORD HOSPITALITY TRUST		04/15/2014	ITG	1,100.000	11,228		4,968	9,108	(4,140)			(4,140)		4,968		6,261	6,261	264	
044209-10-4	ASHLAND INC		04/15/2014	ITG	1,700.000	161,661		80,154	164,968	(84,814)			(84,814)		80,154		81,507	81,507	578	
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	04/15/2014	ITG	1,000.000	43,910		22,754	41,310	(18,557)			(18,557)		22,754		21,156	21,156	180	
W0817X-10-5	ASSA ABLOY B	D	03/03/2014	Various	43,749.000	2,229,299		2,054,392	2,314,625	(234,077)			(234,077)	(26,155)	2,054,392	4,201	170,705	174,906		
045487-10-5	ASSOCIATED BANC-CORP		04/15/2014	ITG	3,000.000	51,085		28,325	52,200	(23,875)			(23,875)		28,325		22,760	22,760	270	
045604-10-5	ASSOCIATED ESTATES		04/15/2014	ITG	800.000	13,269		12,484	12,840	(356)			(356)		12,484		784	784	304	
04621X-10-8	ASSURANT I NC		04/15/2014	ITG	2,000.000	126,552		72,110	132,740	(60,630)			(60,630)		72,110		54,441	54,441	500	
G0585R-10-6	ASSURED GUARANTY LTD		04/15/2014	ITG	3,400.000	79,866		38,121	80,206	(42,085)			(42,085)		38,121		41,744	41,744	374	
046224-10-1	ASTEC INDS INC		04/15/2014	ITG	300.000	12,572		8,903	11,589	(2,686)			(2,686)		8,903		3,670	3,670	30	
046265-10-4	ASTORIA FINANCIAL CORP		04/15/2014	ITG	1,300.000	16,741		10,385	17,979	(7,594)			(7,594)		10,385		6,356	6,356	52	
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	09/22/2014	Various	15,409.000	1,142,030		995,832							995,832	(21,102)	167,300	146,198		
00206R-10-2	AT&T INC		09/22/2014	Various	380,579.000	13,400,338		12,151,910	13,381,158	(1,229,234)			(1,229,234)		12,151,924		1,248,415	1,248,415	404,191	
04685W-10-3	ATHENAHEALTH INC		04/15/2014	ITG	700.000	96,983		43,288	94,150	(50,862)			(50,862)		43,288		53,695	53,695		
T05404-10-7	ATLANTIA S.P.A.	D	09/22/2014	Various	125,678.000	3,384,051		2,640,859	2,824,516	(132,612)			(132,612)	(51,046)	2,640,859	7,741	735,452	743,193	99,965	
049079-20-5	ATLANTIC TELE NETWORK INC		04/15/2014	ITG	300.000	18,428		9,802	16,971	(7,169)			(7,169)		9,802		8,626	8,626	162	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		04/15/2014	ITG	100.000	3,461		3,013	4,115	(505)		597	(1,102)		3,013		448	448		
049513-10-4	ATMEL CORP		04/15/2014	ITG	9,000.000	69,928		41,985	70,470	(28,485)			(28,485)		41,985		27,943	27,943		
00207R-10-1	ATMI INC		04/15/2014	ITG	600.000	20,368		9,690	18,126	(8,436)			(8,436)		9,690		10,678	10,678		
049560-10-5	ATMOS ENERGY CORP.		04/15/2014	ITG	1,800.000	89,186		58,451	81,756	(23,305)			(23,305)		58,451		30,735	30,735	666	
050095-10-8	ATWOOD OCEANICS INC		04/15/2014	Various	1,300.000	61,263		45,024	69,407	(23,677)		706	(24,383)		45,024		16,238	16,238		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	11/12/2014	DISTRIBUTION	0.000	(2,153)										(2,153)		(2,153)		
052769-10-6	AUTODESK INCORPORATED		04/15/2014	ITG	4,500.000	207,303		131,125	226,485	(95,360)			(95,360)		131,125		76,178	76,178		
052800-10-9	AUTOLIV INV		04/15/2014	ITG	2,300.000	230,176		122,593	211,140	(88,547)			(88,547)		122,593		107,583	107,583	1,196	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		10/02/2014	Various	124,572.000	10,410,656		8,170,480	10,066,663	(2,091,487)			(2,091,487)		8,170,480		2,240,176	2,240,176	160,638	
053332-10-2	AUTOZONE INC		12/09/2014	Various	19,756.000	10,096,161		7,978,689	9,058,397	(1,503,630)			(1,503,630)		7,978,689		2,117,472	2,117,472		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		04/15/2014	ITG	900.000	21,818		13,706	18,666	(4,960)			(4,960)		13,706		8,112	8,112		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		04/15/2014	ITG	4,800.000	280,592		168,894	253,872	(84,978)			(84,978)		168,894		111,698	111,698	1,296	
053484-10-1	AVALONBAY CMNTYS INC		09/22/2014	Various	17,234.000	2,460,596		2,382,555	358,592	15,575		5,358	10,217		2,382,555		78,042	78,042	6,764	
05348P-40-1	AVANIR PHARMACEUTICALS INC		04/15/2014	ITG	1,800.000	5,701		5,140	6,048	(908)			(908)		5,140		561	561		
053611-10-9	AVERY DENNISON CORP		04/15/2014	ITG	2,000.000	98,192		52,702	100,380	(47,678)			(47,678)		52,702		45,489	45,489	580	
05367P-10-0	AVID TECHNOLOGY INC		04/15/2014	ITG	800.000	5,795		4,880	6,520	(328)		1,312	(1,640)		4,880		915	915		
053774-10-5	AVIS BUDGET GROUP INC		04/15/2014	ITG	3,300.000	160,661		59,315	133,386	(74,072)			(74,072)		59,315		101,346	101,346		

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
05379B-10-7	AVISTA CORP		04/15/2014	ITG	900.000	27,762		21,587	25,371	(3,784)			(3,784)		21,587		6,175	6,175	286	
G06830-10-9	AVIVA ORD GBP0.25	D	09/22/2014	Various	4,885.000	42,448		42,234							42,234	(1,705)	1,919	214		
053807-10-3	AVNET INC		04/15/2014	ITG	3,100.000	138,369		84,158	136,741	(52,583)			(52,583)		84,158		54,210	54,210	465	
054303-10-2	AVON PRODS INC COM		04/15/2014	ITG	9,900.000	144,402		144,936	170,478	(2,178)		23,364	(25,542)		144,936		(534)	(534)	594	
002444-10-7	AVX CORP	R	04/15/2014	ITG	700.000	9,055		6,713	9,751	(3,038)			(3,038)		6,713		2,342	2,342	67	
F06106-10-2	AXA	D	09/22/2014	Various	142,029.000	3,496,024		3,369,175	3,835,395	(396,128)		107,105	(503,233)	(65,846)	3,369,175	(22,943)	149,792	126,849	98,824	
05463D-10-0	AXIALL CORP		04/15/2014	Various	1,000.000	46,151		22,114	47,440	(21,722)		3,604	(25,326)		22,114		24,037	24,037	320	
G0692U-10-9	AXIS CAPITAL HOLDINGS		04/15/2014	ITG	2,400.000	110,235		62,088	114,168	(52,080)			(52,080)		62,088		48,147	48,147	1,296	
T0783G-10-6	AZIMUT HOLDING SPA	D	07/14/2014	Various	72,890.000	2,105,825		1,755,065	1,991,689	(205,671)			(205,671)	(30,953)	1,755,065	16,532	334,228	350,760	27,613	
002474-10-4	AZZ INC		04/15/2014	ITG	400.000	17,119		7,730	19,544	(11,814)			(11,814)		7,730		9,389	9,389	56	
05508R-10-6	B G FOODS INC CL A		04/15/2014	ITG	2,100.000	67,735		35,590	71,211	(35,621)			(35,621)		35,590		32,145	32,145	1,407	
073302-10-1	B/E AEROSPACE INC		04/15/2014	ITG	2,000.000	162,839		67,652	174,060	(106,408)			(106,408)		67,652		95,187	95,187		
05615F-10-2	BABCOCK AND WILCOX CO		04/15/2014	ITG	2,200.000	73,950		45,327	75,218	(29,891)			(29,891)		45,327		28,623	28,623	220	
056525-10-8	BADGER METER INC		04/15/2014	ITG	200.000	10,347		5,909	10,900	(4,992)			(4,992)		5,909		4,439	4,439	36	
057224-10-7	BAKER HUGHES INC		12/09/2014	Various	14,791.000	900,281		767,838	497,340	(60,228)			(60,228)		767,838		132,443	132,443	1,350	
057665-20-0	BALCHEM CORP		04/15/2014	ITG	600.000	37,271		23,223	35,220	(11,997)			(11,997)		23,223		14,048	14,048	156	
057755-20-9	BALDWIN LYONS INC CL B		04/15/2014	ITG	100.000	2,581		2,102	2,732	(630)			(630)		2,102		479	479	25	
058498-10-6	BALL CORP COM		12/09/2014	GOLDMAN, SACHS & CO.	21,981.000	1,423,071		1,157,262	116,752	(45,589)			(45,589)		1,157,262		265,809	265,809	5,421	
05874B-10-7	BALLY TECHNOLOGIES INC		04/15/2014	ITG	800.000	50,454		21,584	62,760	(41,176)			(41,176)		21,584		28,870	28,870		
05945F-10-3	BANCFIRST CORP		04/15/2014	ITG	100.000	5,719		3,228	5,606	(2,378)			(2,378)		3,228		2,491	2,491	62	
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	11/18/2014	DISTRIBUTION	0.000	112,796		116,192							116,192	(3,396)		(3,396)		
05969A-10-5	BANCORP INC/THE		04/15/2014	ITG	600.000	10,867		4,155	10,746	(6,591)			(6,591)		4,155		6,712	6,712		
059692-10-3	BANCORPSOUTH INC		04/15/2014	ITG	1,300.000	30,405		11,944	33,046	(21,102)			(21,102)		11,944		18,461	18,461	130	
060505-10-4	BANK AMER CORP COM		12/09/2014	Various	250,688.000	4,091,157		2,064,326	3,345,993	(1,869,589)			(1,869,589)		2,064,326		2,026,832	2,026,832	5,728	
064058-10-0	BANK NEW YORK MELLON CORP		04/15/2014	ITG	24,400.000	805,731		468,070	852,536	(384,466)			(384,466)		468,070		337,661	337,661	3,660	
062540-10-9	BANK OF HAWAII CORP		04/15/2014	ITG	900.000	51,365		32,861	53,226	(20,365)			(20,365)		32,861		18,504	18,504	405	
063904-10-6	BANK OF THE OZARKS		04/15/2014	ITG	500.000	30,425		10,574	28,295	(17,721)			(17,721)		10,574		19,851	19,851	225	
06652K-10-3	BANKUNITED INC		04/15/2014	ITG	600.000	19,531		12,297	19,752	(7,455)			(7,455)		12,297		7,233	7,233	252	
06652V-20-8	BANNER CORP		04/15/2014	ITG	300.000	11,711		3,824	13,446	(9,622)			(9,622)		3,824		7,887	7,887	99	
G08036-12-4	BARCLAYS ORD GBP0.25	D	09/22/2014	Various	694,946.000	3,018,900		3,004,345	3,070,324	(22,686)			(22,686)	(91,893)	3,004,345	100,187	(85,632)	14,555	23,017	
067383-10-9	BARD (C.R.) INC.		12/09/2014	Various	47,680.000	6,995,029		4,956,605	6,055,963	(1,451,281)			(1,451,281)		4,956,605		2,038,425	2,038,425	24,357	
067774-10-9	BARNES & NOBLE		04/15/2014	ITG	400.000	7,225		4,835	5,980	(1,145)			(1,145)		4,835		2,390	2,390		
067806-10-9	BARNES GROUP INC		04/15/2014	ITG	700.000	26,561		13,769	26,817	(13,048)			(13,048)		13,769		12,793	12,793	77	
06846N-10-4	BARRETT BILL CORP		04/15/2014	ITG	900.000	21,570		18,954	24,102	(5,148)			(5,148)		18,954		2,616	2,616		
067901-10-8	BARRICK GOLD CORPORATION	A	12/17/2014	Various	1,920.000	20,014		28,147							28,147		(8,133)	(8,133)	307	
06985P-10-0	BASICENERGY SERVICES INC		04/15/2014	ITG	600.000	16,881		8,580	9,468	(888)			(888)		8,580		8,301	8,301		
071813-10-9	BAXTER INTL INC		09/22/2014	Various	70,721.000	5,079,628		4,605,790	4,706,518	(323,237)			(323,237)		4,605,790		473,838	473,838	120,125	
D07112-11-9	BAYER AG ORD NPV	D	07/24/2014	Various	14,025.000	1,917,804		1,641,938	1,691,674	(267,687)			(267,687)	(39,976)	1,641,938	5,396	270,470	275,866	28,594	
054937-10-7	BB+T CORP		09/22/2014	GOLDMAN, SACHS & CO.	79,346.000	3,048,644		2,723,819	1,596,736	(292,090)			(292,090)		2,723,819		324,825	324,825	30,377	
073295-10-7	BBCN BANCORP INC		04/15/2014	ITG	1,068.000	16,766		8,085	17,718	(9,633)			(9,633)		8,085		8,681	8,681	80	
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	10/23/2014	DISTRIBUTION	0.000	28,625		28,721							28,721	(95)		(95)		
073685-10-9	BEACON ROOFING SUPPLY INC		04/15/2014	ITG	900.000	32,366		14,677	36,252	(21,575)			(21,575)		14,677		17,689	17,689		
073730-10-3	BEAM INC		04/15/2014	ITG	7,800.000	649,616		514,368	530,868	(16,500)			(16,500)		514,368		135,247	135,247	1,755	
07556Q-88-1	BEAZER HOMES USA INC		04/15/2014	ITG	340.000	6,293		2,718	8,303	(5,585)			(5,585)		2,718		3,575	3,575		
075571-10-9	BEBE STORES INC		04/15/2014	ITG	600.000	4,010		2,394	3,192	(798)			(798)		2,394		1,616	1,616	15	
075887-10-9	BECTON DICKINSON		09/22/2014	Various	84,498.000	9,508,538		7,944,546	9,336,184	(1,391,636)			(1,391,636)		7,944,548		1,563,990	1,563,990	108,153	
075896-10-0	BED BATH & BEYOND INC		09/22/2014	Various	23,284.000	1,482,207		1,374,287	1,869,705	(138,192)		357,226	(495,419)		1,374,287		107,921	107,921		
077347-30-0	BEL FUSE INC CL B		04/15/2014	ITG	200.000	4,633		3,087	4,262	(1,175)			(1,175)		3,087		1,546	1,546	28	
077454-10-6	BELDEN INC		04/15/2014	ITG	700.000	50,495		18,690	49,315	(30,625)			(30,625)		18,690		31,805	31,805	70	
081437-10-5	BEMIS CO INC		09/23/2014	Various	73,523.000	2,892,434		2,640,490	3,011,502	(371,012)			(371,012)		2,640,490		251,944	251,944	49,646	
08160H-10-1	BENCHMARK ELECTRONICS INC		04/15/2014	ITG	900.000	19,824		11,840	20,772	(8,932)			(8,932)		11,840		7,984	7,984		
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		04/15/2014	ITG	500.000	6,706		3,632	5,460	(1,828)			(1,828)		3,632		3,074	3,074		
084423-10-2	BERKLEY W R CORP COM		09/23/2014	Various	99,844.000	4,672,083		4,050,833	4,332,231	(281,398)			(281,398)		4,050,833		621,250	621,250	26,012	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/22/2014	Various	48,859.000	6,267,775		3,928,156	5,792,723	(1,864,503)		64	(1,864,567)		3,928,156		2,339,618	2,339,618		
084680-10-7	BERKSHIRE HILLS BANCORP INC		04/15/2014	ITG	300.000	7,389		5,458	8,181	(2,723)			(2,723)		5,458		1,931	1,931	54	
086516-10-1	BEST BUY CO INC		09/11/2014	Various	6,400.000	158,853		113,536	255,232	(141,696)			(141,696)		113,536		45,317	45,317	1,088	
05541T-10-1	BGC PARTNERS INC		04/15/2014	ITG	1,600.000	10,928		5,760	9,696	(3,936)			(3,936)		5,760		5,168	5,168	192	
088606-10-8	BHP BILLITON LTD ADR	F	03/04/2014	Various	85,211.000	5,840,536		5,449,243	5,811,390	(209,019)		153,127	(362,147)		5,449,243		391,293	391,293		

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
089302-10-3	BIG LOTS INC		04/15/2014	Various	1,400.000	53,771		41,370	45,206	3,225		7,061	(3,836)		41,370		12,401	12,401		
08986R-10-1	BIGLARI HOLDINGS INC		04/15/2014	ITG	21.000	9,239		6,354	10,639	(4,286)			(4,286)		6,354		2,885	2,885		
D11648-10-8	BILFINGER BERGER SE	D	01/13/2014	MS PASSPORT	9,790.000	1,086,960		1,083,624	1,099,844	(5,387)			(5,387)	(10,833)	1,083,624	(934)	4,270	3,336		
090572-20-7	BIO RAD LABORATORIES INC		04/15/2014	ITG	400.000	48,058		36,078	49,444	(13,366)			(13,366)		36,078		11,981	11,981		
09062X-10-3	BIOGEN IDEC INC.		04/15/2014	ITG	5,000.000	1,406,675		511,946	1,398,750	(886,804)			(886,804)		511,946		894,729	894,729		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		04/15/2014	Various	2,300.000	131,073		75,297	161,621	(85,729)		595	(86,324)		75,297		55,776	55,776		
09063H-10-7	BIOMED REALTY TRUST INC		04/15/2014	ITG	2,400.000	48,633		38,830	43,488	(4,658)			(4,658)		38,830		9,803	9,803	1,200	
09057G-60-2	BIO-REFERENCE LABS INC		04/15/2014	ITG	500.000	13,632		9,160	12,770	(3,611)			(3,611)		9,160		4,472	4,472		
09069N-10-8	BIOSCRIP INC		04/15/2014	ITG	700.000	4,997		4,361	5,180	(819)			(819)		4,361		636	636		
09066L-10-5	BIOTIME INC		04/15/2014	ITG	400.000	1,092		1,316	1,440	349		473	(124)		1,316		(224)	(224)		
09180C-10-6	BJS RESTAURANTS INC		04/15/2014	ITG	500.000	15,304		13,850	15,530			1,680	(1,680)		13,850		1,454	1,454		
091826-10-7	BLACK BOX CORP		04/15/2014	ITG	300.000	6,554		6,527	8,940	(2,414)			(2,414)		6,527		27	27	54	
092113-10-9	BLACK HILLS CORP.		04/15/2014	ITG	700.000	40,718		21,628	36,757	(15,129)			(15,129)		21,628		19,090	19,090	273	
09227Q-10-0	BLACKBAUD INC		04/15/2014	ITG	800.000	24,696		18,198	30,120	(11,922)			(11,922)		18,198		6,497	6,497	96	
09247X-10-1	BLACKROCK INC		04/15/2014	ITG	3,047.000	910,366		506,138	964,284	(458,146)			(458,146)		506,138		404,228	404,228	5,881	
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/15/2014	ITG	900.000	8,288		6,765	8,397	(1,632)			(1,632)		6,765		1,523	1,523	468	
095180-10-5	BLOUNT INTERNATIONAL INC.		04/15/2014	ITG	700.000	7,967		8,330	10,129	(632)		1,167	(1,799)		8,330		(363)	(363)		
095229-10-0	BLUCORA INC		04/15/2014	ITG	600.000	11,284		5,051	17,496	(12,445)			(12,445)		5,051		6,233	6,233		
09578R-10-3	BLUE NILE INC		04/15/2014	ITG	300.000	10,119		9,894	14,127	(4,233)			(4,233)		9,894		225	225		
09643P-20-7	BLYTH INC.		04/15/2014	ITG	200.000	1,819		1,956	2,176	616		836	(220)		1,956		(137)	(137)	10	
096761-10-1	BOB EVANS FARMS, INC.		04/15/2014	ITG	500.000	22,042		14,347	25,295	(10,948)			(10,948)		14,347		7,695	7,695	155	
09689U-10-2	BODY CENT ACQUISITION C		04/15/2014	ITG	200.000	203		214	788			574	(574)		214		(11)	(11)		
097023-10-5	BOEING CO		12/09/2014	Various	18,936.000	2,362,686		1,477,460	1,965,456	(1,043,361)			(1,043,361)		1,477,460		885,226	885,226	13,823	
05561Q-20-1	BOK FINANCIAL CORP		04/15/2014	ITG	600.000	39,984		28,382	39,792	(11,410)			(11,410)		28,382		11,601	11,601	240	
097793-10-3	BONANZA CREEK ENERGY INC.		04/15/2014	Various	100.000	4,668		4,440	4,347	598		505	93		4,440		228	228		
099724-10-6	BORG WARNER INC.		04/15/2014	ITG	5,800.000	350,574		190,835	324,278	(133,443)			(133,443)		190,835		159,739	159,739	725	
101121-10-1	BOSTON PPTYS INC		04/15/2014	ITG	4,700.000	546,996		452,582	471,739	(19,157)			(19,157)		452,582		94,414	94,414	16,685	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		04/15/2014	ITG	1,100.000	13,652		6,498	13,882	(7,384)			(7,384)		6,498		7,154	7,154	88	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		04/15/2014	ITG	30,300.000	400,533		185,942	364,206	(178,264)			(178,264)		185,942		214,591	214,591		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		04/15/2014	ITG	400.000	12,754		8,190	14,464	(6,274)			(6,274)		8,190		4,565	4,565		
101405-10-8	BOULDER BRANDS INC		04/15/2014	ITG	2,300.000	39,869		13,785	36,478	(22,693)			(22,693)		13,785		26,084	26,084		
103304-10-1	BOYD GAMING CORP		04/15/2014	ITG	900.000	10,513		4,594	10,134	(5,540)			(5,540)		4,594		5,920	5,920		
055639-10-8	BPZ RESOURES INC		04/15/2014	ITG	1,900.000	5,084		3,914	3,458	1,572		1,116	456		3,914		1,170	1,170		
104674-10-6	BRADY CORPORATION		04/15/2014	ITG	900.000	22,985		24,075	27,837	(3,119)		644	(3,762)		24,075		(1,090)	(1,090)	351	
105368-20-3	BRANDYWINE REALTY		04/15/2014	ITG	2,100.000	29,782		16,042	29,589	(13,547)			(13,547)		16,042		13,740	13,740	630	
10567B-10-9	BRAVO BRIO RESTAURANT G		04/15/2014	ITG	200.000	3,016		2,822	3,254	81		513	(432)		2,822		194	194		
05564E-10-6	BRE PROPERTIES INC		04/03/2014	Various	1,500.000	88,313		63,584	82,065	(18,481)			(18,481)		63,584		24,729	24,729	8,318	
10807M-10-5	BRIDGEPOINT EDUCATION INC		04/15/2014	ITG	400.000	5,799		3,896	7,084	(3,188)			(3,188)		3,896		1,903	1,903		
109043-10-9	BRIGGS & STRATTON CORP.		04/15/2014	ITG	900.000	19,545		12,601	19,584	(6,983)			(6,983)		12,601		6,944	6,944	108	
109641-10-0	BRINKER INTERNATIONAL, INC.		04/15/2014	ITG	1,600.000	81,683		33,952	74,144	(40,192)			(40,192)		33,952		47,731	47,731	384	
109696-10-4	BRINKS COMPANY		04/15/2014	ITG	700.000	17,827		16,694	23,898	(7,204)			(7,204)		16,694		1,133	1,133	70	
110122-10-8	BRISTOL MYERS SQUIBB CO		09/22/2014	Various	111,173.000	5,670,818		4,214,329	5,908,845	(1,694,516)			(1,694,516)		4,214,329		1,456,489	1,456,489	30,043	
110394-10-3	BRISTOW GROUP INC		04/15/2014	ITG	400.000	28,912		17,184	30,024	(12,840)			(12,840)		17,184		11,728	11,728	100	
111320-10-7	BROADCOM CORP		07/14/2014	Various	9,500.000	284,362		282,340	281,675	42,019		41,354	665		282,340		2,022	2,022	1,140	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		04/15/2014	ITG	2,400.000	85,648		48,815	94,848	(46,033)			(46,033)		48,815		36,834	36,834	1,008	
11133B-40-9	BROADSOFT INC		04/15/2014	ITG	400.000	9,863		10,692	10,936	1,825		2,069	(244)		10,692		(829)	(829)		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		04/15/2014	ITG	9,400.000	90,151		40,552	83,378	(42,826)			(42,826)		40,552		49,599	49,599		
112463-10-4	BROOKDALE SENIOR LIVING INC		04/15/2014	ITG	2,300.000	71,993		30,808	62,514	(31,706)			(31,706)		30,808		41,184	41,184		
11373M-10-7	BROOKLINE BANCORP INC		04/15/2014	ITG	800.000	7,256		6,237	7,656	(1,419)			(1,419)		6,237		1,019	1,019	68	
114340-10-2	BROOKS AUTOMATION INC		04/15/2014	ITG	1,100.000	11,692		9,015	11,539	(2,525)			(2,525)		9,015		2,678	2,678	88	
115236-10-1	BROWN & BROWN		04/15/2014	ITG	2,500.000	73,314		45,594	78,475	(32,881)			(32,881)		45,594		27,720	27,720	250	
115637-20-9	BROWN FORM AN CORP CLASS B		04/15/2014	ITG	100.000	8,666		7,436	7,557	(122)			(122)		7,436		1,230	1,230	29	
115736-10-0	BROWN SHOE COMPANY		04/15/2014	ITG	700.000	17,002		4,954	19,698	(14,744)			(14,744)		4,954		12,049	12,049	98	
116794-10-8	BRUKER CORP		04/15/2014	ITG	1,400.000	28,825		18,764	27,678	(8,914)			(8,914)		18,764		10,060	10,060		
117043-10-9	BRUNSWICK CORP.		04/15/2014	Various	2,500.000	105,250		56,311	115,150	(58,224)		616	(58,839)		56,311		48,939	48,939	250	
117665-10-9	BRYN MAWR BANK CORP		04/15/2014	ITG	100.000	2,759		1,613	3,018	(1,405)			(1,405)		1,613		1,146	1,146	18	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	09/22/2014	Various	231,636.000	1,515,123		1,465,513							1,465,513	11,157	38,453	49,610		
118440-10-6	BUCKLE INC		04/15/2014	ITG	1,000.000	43,678		38,963	52,560	(13,590)			(13,590)		38,971		4,708	4,708	1,640	

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
119848-10-9	BUFFALO WILD WINGS INC		04/15/2014	ITG	300.000	42,762		18,777	44,160	(25,383)			(25,383)		18,777		23,985	23,985		
12008R-10-7	BUILDERS FIRSTSOURCE		04/15/2014	ITG	500.000	4,183		691	3,570	(2,880)			(2,880)		691		3,493	3,493		
G16962-10-5	BUNGE LTD		04/15/2014	ITG	3,100.000	246,335		182,460	254,541	(72,081)			(72,081)		182,460		63,875	63,875	930	
125071-10-0	C D I CORP		04/15/2014	ITG	300.000	4,824		3,224	5,559	(2,335)			(2,335)		3,224		1,600	1,600	39	
126501-10-5	C T S CORP.		04/15/2014	ITG	600.000	11,513		4,904	11,946	(7,043)			(7,043)		4,904		6,609	6,609	48	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		04/15/2014	ITG	3,300.000	182,595		171,138	192,522			21,384	(21,384)		171,138		11,457	11,457	1,155	
12673P-10-5	CA INC		12/09/2014	Various	282,685.000	8,206,214		7,906,816	9,512,350	(1,521,434)		84,100	(1,605,534)		7,906,816		299,398	299,398	153,335	
126804-30-1	CABELAS INC		04/15/2014	Various	800.000	51,137		16,789	53,328	(36,539)			(36,539)		16,789		34,348	34,348		
12686C-10-9	CABLEVISION SYSTEMS		04/15/2014	Various	428,827.000	7,026,664		6,800,615	7,688,868	(888,253)			(888,253)		6,800,615		226,049	226,049	630	
127055-10-1	CABOT CORP.		04/15/2014	ITG	1,200.000	68,784		30,754	61,680	(30,926)			(30,926)		30,754		38,030	38,030	240	
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/15/2014	ITG	500.000	20,687		17,467	22,850	(5,384)			(5,384)		17,467		3,220	3,220		
127097-10-3	CABOT OIL + GAS CORP COM		04/15/2014	ITG	8,400.000	275,905		133,030	325,584	(192,554)			(192,554)		133,030		142,875	142,875	168	
127190-30-4	CACI INTERNATIONAL SERVICES		10/14/2014	Various	500.000	34,772		25,213	36,610	(11,398)			(11,398)		25,213		9,560	9,560		
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/15/2014	ITG	5,300.000	77,332		50,303	74,306	(24,003)			(24,003)		50,303		27,029	27,029		
12738T-10-0	CADENCE PHARMACEUTICALS INC		03/19/2014	MERGER	600.000	8,400		3,767	5,430	(1,664)			(1,664)		3,767		4,634	4,634		
12477X-10-6	CAI INTERNATIONAL INC		04/15/2014	ITG	100.000	2,363		1,160	2,357	(1,197)			(1,197)		1,160		1,203	1,203		
128030-20-2	CAL MAINE FOODS		04/15/2014	ITG	800.000	48,497		25,096	48,184	(23,088)			(23,088)		25,096		23,402	23,402	289	
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		04/15/2014	ITG	400.000	5,071		4,116	4,736	(620)			(620)		4,116		955	955	50	
128246-10-5	CALAVO GROWERS INC		04/15/2014	ITG	1,000.000	33,795		20,545	30,260	(9,715)			(9,715)		20,545		13,250	13,250		
129603-10-6	CALGON CARBON CORP.		04/15/2014	ITG	800.000	16,151		11,988	16,456	(4,468)			(4,468)		11,988		4,163	4,163		
13057Q-10-7	CALIFORNIA RESOURCES CORP		12/12/2014	DIRECT	0.600	3		6							6		(2)	(2)		
130788-10-2	CALIFORNIA WATER SERVICE GRP		04/15/2014	ITG	700.000	15,708		12,331	16,149	(3,818)			(3,818)		12,331		3,376	3,376	114	
13100M-50-9	CALIX INC		04/15/2014	ITG	500.000	4,043		3,975	4,820	(752)		94	(845)		3,975		68	68		
131193-10-4	CALLOWAY GOLF COMPANY		04/15/2014	ITG	1,000.000	9,366		5,170	8,430	(3,260)			(3,260)		5,170		4,196	4,196	10	
131347-30-4	CALPINE CORP		04/15/2014	ITG	6,800.000	143,371		97,390	132,668	(35,278)			(35,278)		97,390		45,982	45,982		
132011-10-7	CAMBREX CORP.		04/15/2014	ITG	400.000	7,979		1,983	7,132	(5,149)			(5,149)		1,983		5,996	5,996		
133034-10-8	CAMDEN NATIONAL CORP		04/15/2014	ITG	100.000	4,136		2,738	4,222	(1,484)			(1,484)		2,738		1,398	1,398	54	
133131-10-2	CAMDEN PROP		09/22/2014	Various	2,500.000	169,374		150,591	142,200	10,182		1,790	8,391		150,591		18,783	18,783	3,225	
13342B-10-5	CAMERON INTERNATIONAL		12/09/2014	Various	36,259.000	2,294,363		2,213,633	291,697	(80,650)			(80,650)		2,213,633		80,731	80,731		
134429-10-9	CAMPBELL SOUP CO		09/22/2014	Various	181,940.000	8,018,210		6,902,176	7,874,363	(972,187)			(972,187)		6,902,176		1,116,034	1,116,034	82,903	
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		04/15/2014	ITG	500.000	4,306		4,140	4,705	385		950	(565)		4,140		166	166	165	
136375-10-2	CANADIAN NATL RAILWAY CO	A	03/05/2014	Various	111,438.000	6,276,985		5,456,770	6,354,195	(897,425)			(897,425)		5,456,770		820,215	820,215		
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	09/26/2014	UNION BANK OF SWITZERLAND	5,000.000	1,002,561		765,693	756,600	9,093			9,093		765,693		236,868	236,868	5,072	
J05124-14-4	CANON	D	11/14/2014	NOMURA SECURITIES INTERNATIONAL INC	6,000.000	186,069		184,258							184,258	(1,060)	2,871	1,811		
138098-10-8	CANTEL MEDICAL CORP		04/15/2014	ITG	675.000	22,207		6,448	22,889	(16,441)			(16,441)		6,448		15,759	15,759	30	
F13587-12-0	CAP GEMINI	D	09/22/2014	Various	42,322.000	3,079,731		2,581,417	2,865,127	(228,794)			(228,794)	(54,916)	2,581,417	(2,850)	501,164	498,314	31,624	
139594-10-5	CAPELLA EDUCATION CO		04/15/2014	ITG	300.000	16,638		8,983	19,932	(10,949)			(10,949)		8,983		7,655	7,655	210	
14040H-10-5	CAPITAL ONE FINL CORP		04/15/2014	ITG	11,600.000	861,484		518,475	888,676	(370,202)			(370,202)		518,475		343,009	343,009	3,480	
14055X-10-2	CAPITALSOURCE INC		04/09/2014	Various	6,600.000	102,115		41,448	94,842	(53,394)			(53,394)		41,448		60,667	60,667	66	
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		04/15/2014	ITG	3,300.000	40,640		35,245	39,963	(4,718)			(4,718)		35,245		5,395	5,395	248	
14067E-50-6	CAPSTEAD MORTGAGE CORP		04/15/2014	ITG	1,200.000	15,330		14,060	14,496	(436)			(436)		14,060		1,270	1,270	780	
14067D-10-2	CAPSTONE TURBINE CORP		04/15/2014	ITG	4,900.000	9,793		5,032	6,321	(1,289)			(1,289)		5,032		4,762	4,762		
140781-10-5	CARBO CERAMICS INC		04/15/2014	ITG	394.000	54,558		26,567	45,913	(19,345)			(19,345)		26,567		27,990	27,990	118	
14149F-10-9	CARDINAL FINANCIAL CORP		04/15/2014	ITG	400.000	6,990		3,579	7,200	(3,621)			(3,621)		3,579		3,411	3,411	32	
14149Y-10-8	CARDINAL HEALTH INC		09/22/2014	Various	251,676.000	17,926,175		11,957,345	16,603,488	(4,869,699)			(4,869,699)		11,957,345		5,968,830	5,968,830	216,002	
14161H-10-8	CARDTRONICS INC		04/15/2014	ITG	700.000	25,401		16,594	30,415	(13,822)			(13,822)		16,594		8,808	8,808		
141665-10-9	CAREER EDUCATION CORP.		04/15/2014	ITG	1,100.000	7,504		3,289	6,270	(2,981)			(2,981)		3,289		4,215	4,215		
14170T-10-1	CAREFUSION CORP		12/08/2014	Various	506,122.000	24,398,670		18,460,503	20,153,778	(1,693,275)			(1,693,275)		18,460,503		5,938,167	5,938,167		
142339-10-0	CARLISLE CORP.		04/15/2014	ITG	1,200.000	92,362		39,125	95,280	(56,155)			(56,155)		39,125		53,236	53,236	264	
143130-10-2	CARMAX INC		04/15/2014	ITG	4,400.000	189,535		105,370	206,888	(101,518)			(101,518)		105,370		84,165	84,165		
143658-30-0	CARNIVAL CORP		04/15/2014	Various	197,176.000	7,703,281		7,072,588	7,920,560	(847,972)			(847,972)		7,072,588		630,693	630,693	2,200	
144285-10-3	CARPENTER TECHNOLOGY CORP.		04/15/2014	ITG	900.000	56,086		41,254	55,980	(14,726)			(14,726)		41,254		14,831	14,831	162	
144577-10-3	CARRIZO OIL GAS INC		04/15/2014	ITG	700.000	36,640		15,648	31,339	(15,691)			(15,691)		15,648		20,992	20,992		
146229-10-9	CARTER'S INC		04/15/2014	ITG	1,200.000	87,739		37,227	86,148	(48,921)			(48,921)		37,227		50,512	50,512	228	
147528-10-3	CASEYS GENERAL STORES, INC.		04/15/2014	ITG	800.000	53,494		35,557	56,200	(20,643)			(20,643)		35,557		17,937	17,937	144	
14754D-10-0	CASH AMERICA INTERNATIONAL INC		04/15/2014	Various	162,316.000	6,031,535		6,095,847	6,216,703	(112,821)		8,035	(120,856)		6,095,847		(64,313)	(64,313)	21	

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
14808P-10-9	CASS INFORMATION SYSTEMS INC		04/15/2014	ITG	121.000	6,064		3,131	8,149	(5,018)			(5,018)		3,131		2,933	2,933	24	
148411-10-1	CASTLE A M & CO		04/15/2014	ITG	300.000	4,141		3,252	4,431	(1,179)			(1,179)		3,252		889	889		
149123-10-1	CATERPILLAR INC		11/13/2014	Various	19,071.000	1,830,363		1,613,497	651,108	(112,955)			(112,955)		1,613,497		216,866	216,866	19,931	
149150-10-4	CATHAY GENERAL BANCORP		04/15/2014	ITG	1,400.000	33,734		16,266	37,422	(21,156)			(21,156)		16,266		17,468	17,468	70	
149205-10-6	CATO CORP NEW		04/15/2014	ITG	500.000	13,274		11,442	15,900	(4,458)			(4,458)		11,442		1,832	1,832	175	
149568-10-7	CAVCO INDUSTRIES		04/15/2014	ITG	100.000	7,565		3,470	6,870	(3,400)			(3,400)		3,470		4,095	4,095		
14964U-10-8	CAVIUM INC		04/15/2014	ITG	900.000	37,526		25,564	31,059	(5,495)			(5,495)		25,564		11,962	11,962		
149847-10-5	CBEYOND INC		04/15/2014	ITG	800.000	5,466		5,480	5,520	128		168	(40)		5,480		(14)	(14)		
124805-10-2	CBIZ INC		04/15/2014	ITG	600.000	5,228		3,903	5,472	(1,569)			(1,569)		3,903		1,324	1,324		
124830-10-0	CBL AND ASSOCIATES		04/15/2014	ITG	3,000.000	53,173		35,859	53,880	(18,021)			(18,021)		35,859		17,313	17,313	1,470	
12503M-10-8	CBOE HOLDINGS		04/15/2014	ITG	1,100.000	55,132		28,444	57,156	(28,712)			(28,712)		28,444		26,688	26,688	748	
12504L-10-9	CBRE GROUP INC		04/15/2014	ITG	6,000.000	160,027		80,760	157,800	(77,040)			(77,040)		80,760		79,267	79,267		
124857-20-2	CBS CORP C LASS B		12/09/2014	Various	21,118.000	1,319,714		1,196,535	737,344	(51,996)			(51,996)		1,196,535		123,179	123,179	2,776	
125137-10-9	CEC ENTERTAINMENT INC		02/18/2014	MERGER	300.000	16,200		8,681	13,284	(4,604)			(4,604)		8,681		7,520	7,520		
150602-20-9	CEDAR REALTY TRUST INC		04/15/2014	ITG	100.000	597		295	626	(331)			(331)		295		302	302	5	
150838-10-0	CELADON GROUP INC		04/15/2014	ITG	400.000	8,976		3,650	7,792	(4,142)			(4,142)		3,650		5,326	5,326	16	
150870-10-3	CELANESE CORP		04/15/2014	ITG	3,200.000	178,076		118,193	176,992	(58,799)			(58,799)		118,193		59,883	59,883	576	
151020-10-4	CELGENE CORP.		07/16/2014	Various	11,507.000	1,619,433		849,220	1,944,223	(1,095,003)			(1,095,003)		849,220		770,213	770,213		
150934-88-3	CELL THERAPEUTICS INC		04/15/2014	ITG	440.000	1,346		660	845	(185)			(185)		660		686	686		
M2196U-10-9	CELLCOM ISRAEL LTD	F	01/22/2014	CANCELLED TRADE	0.000	4,325											4,325	4,325		
15117B-10-3	CELLDEX THERAPEUTICS INC		04/15/2014	Various	200.000	2,725		3,534	4,842	1,102		2,410	(1,308)		3,534		(809)	(809)		
15135B-10-1	CENTENE CORP		04/15/2014	ITG	1,000.000	57,801		29,026	58,950	(29,924)			(29,924)		29,026		28,775	28,775		
15189T-10-7	CENTERPOINT ENERGY INC		04/15/2014	ITG	8,400.000	203,734		166,933	194,712	(27,779)			(27,779)		166,933		36,801	36,801	1,995	
15201P-10-9	CENTERSTATE BANKS INC		04/15/2014	ITG	200.000	2,144		1,042	2,030	(988)			(988)		1,042		1,102	1,102	2	
153527-10-6	CENTRAL GARDEN & PET CO		04/15/2014	ITG	1,400.000	11,062		9,939	9,618	321			321		9,939		1,123	1,123		
153527-20-5	CENTRAL GARDEN & PET SERIES A		04/15/2014	ITG	2,200.000	17,696		16,192	14,850	1,436		94	1,342		16,192		1,504	1,504		
156431-10-8	CENTURY ALUMINUM COMPANY		04/15/2014	ITG	1,200.000	15,751		9,324	12,552	(3,228)			(3,228)		9,324		6,427	6,427		
156700-10-6	CENTURYLINK INC		09/22/2014	Various	296,668.000	9,991,220		9,289,411	9,448,876	(129,837)		29,628	(159,465)		9,289,411		701,809	701,809	9,601	
15670S-10-5	CENVEO INC		04/15/2014	ITG	1,200.000	3,570		2,556	4,128	(1,572)			(1,572)		2,556		1,014	1,014		
15670R-10-7	CEPHEID INC		04/15/2014	ITG	1,200.000	55,151		47,313	56,064	(8,751)			(8,751)		47,313		7,838	7,838		
156782-10-4	CERNER CORP		04/15/2014	ITG	5,800.000	310,409		203,632	323,292	(119,660)			(119,660)		203,632		106,778	106,778		
157210-10-5	CEVA INC		04/15/2014	ITG	500.000	8,438		7,610	7,610						7,610		828	828		
125269-10-0	CF INDUSTRIES HOLDINGS		12/09/2014	Various	24,825.000	6,379,994		6,006,449							6,006,449		373,545	373,545	45,266	
159864-10-7	CHARLES RIVER LAB		04/15/2014	ITG	700.000	39,420		20,214	37,128	(16,914)			(16,914)		20,214		19,206	19,206		
808513-10-5	CHARLES SCHWAB		04/15/2014	ITG	21,500.000	557,160		242,090	559,000	(316,910)			(316,910)		242,090		315,070	315,070	1,290	
16115Q-30-8	CHART INDUSTRIES INC		04/15/2014	Various	800.000	59,506		42,266	76,512	(33,216)		1,030	(34,246)		42,266		17,239	17,239		
16117M-30-5	CHARTER COMMUNICATIONS INC		04/15/2014	Various	200.000	23,895		20,161	27,352	(5,947)		1,245	(7,191)		20,161		3,734	3,734		
162825-10-3	CHECKPOINT SYSTEMS, INC.		04/15/2014	ITG	600.000	7,365		6,312	9,462	(3,150)			(3,150)		6,312		1,053	1,053		
163072-10-1	CHEESECAKE FACTORY INC		04/15/2014	ITG	1,000.000	46,995		25,444	48,270	(22,826)			(22,826)		25,444		21,551	21,551	140	
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		04/15/2014	ITG	700.000	3,193		840	3,101	(2,261)			(2,261)		840		2,353	2,353		
16359R-10-3	CHEMED CORP		04/15/2014	ITG	1,400.000	123,879		71,754	107,268	(35,499)			(35,499)		71,769		52,110	52,110	280	
163731-10-2	CHEMICAL FINANCIAL CORP		04/15/2014	ITG	300.000	9,082		4,549	9,501	(4,952)			(4,952)		4,549		4,533	4,533	69	
163893-20-9	CHEMTURA CORP		04/15/2014	ITG	1,400.000	34,610		14,856	39,088	(24,232)			(24,232)		14,856		19,754	19,754		
16411R-20-8	CHENIERE ENERGY INC		11/28/2014	GOLDMAN, SACHS & CO.	141,604.000	11,329,439		6,742,585	2,535,456	5,081			5,081		6,742,585		4,586,854	4,586,854		
165167-10-7	CHESAPEAKE ENERGY CORP		04/15/2014	Various	88,000.000	2,366,385		2,312,971	2,388,320	(61,313)		14,036	(75,349)		2,312,971		53,414	53,414	8,838	
165240-10-2	CHESAPEAKE LODGING TRUST		04/15/2014	ITG	300.000	7,763		3,612	7,587	(3,975)			(3,975)		3,612		4,151	4,151	168	
165303-10-8	CHESAPEAKE UTILITIES CORP		04/15/2014	ITG	200.000	12,102		7,838	12,004	(4,166)			(4,166)		7,838		4,264	4,264	154	
166764-10-0	CHEVRON CORP		09/22/2014	Various	100,872.000	11,959,958		10,820,592	12,599,922	(1,387,907)		391,401	(1,779,308)		10,820,614		1,139,344	1,139,344	135,168	
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	04/15/2014	ITG	1,180.000	98,474		87,351	98,105	(10,754)			(10,754)		87,351		11,123	11,123	70	
168615-10-2	CHICO FAS INC		04/15/2014	ITG	3,400.000	54,241		39,783	64,056	(24,273)			(24,273)		39,783		14,459	14,459	255	
168905-10-7	CHILDREN'S PLACE		04/15/2014	Various	900.000	43,452		43,258	51,273	(6,537)		1,472	(8,009)		43,264		188	188	119	
16934Q-10-9	CHIMERA INVESTMENT CORP		04/15/2014	ITG	8,100.000	25,295		20,425	25,110	(4,685)			(4,685)		20,425		4,870	4,870	3,078	
169467-10-7	CHINDEX INTERNATIONAL INC		04/15/2014	ITG	200.000	4,510		1,763	3,486	(1,723)			(1,723)		1,763		2,747	2,747		
169656-10-5	CHIPOTLE MEXICAN GRILL		04/15/2014	ITG	812.000	438,286		252,818	432,617	(179,799)			(179,799)		252,818		185,468	185,468		
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		04/15/2014	ITG	2,600.000	31,171		22,854	30,420	(7,566)			(7,566)		22,854		8,317	8,317		
169905-10-6	CHOICE HOTELS INTL INC		04/15/2014	ITG	500.000	22,031		15,187	24,555	(9,368)			(9,368)		15,187		6,844	6,844	185	
171232-10-1	CHUBB CORP		12/09/2014	Various	119,132.000	10,958,031		10,164,679	10,407,824	(1,247,053)			(1,247,053)		10,164,679		793,353	793,353	109,027	
171340-10-2	CHURCH & DWIGHT CO.		09/22/2014	Various	58,197.000	4,045,501		3,468,107	3,857,297	(389,190)			(389,190)		3,468,107		577,394	577,394	42,198	

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
171484-10-8	CHURCHILL DOWNS INC		04/15/2014	ITG	100.000	8,498		3,829	8,965	(5,136)			(5,136)		3,829		4,669	4,669	87	
17163B-10-2	CIBER INC		04/15/2014	ITG	900.000	3,848		2,764	3,726	(962)			(962)		2,764		1,084	1,084		
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	09/22/2014	Various	22,893.000	1,130,878		1,291,528							1,291,528	(53,694)	(106,956)	(160,650)	16,894	
171779-30-9	CIENA CORP		04/15/2014	ITG	1,900.000	36,626		21,801	45,467	(23,666)			(23,666)		21,801		14,825	14,825		
125509-10-9	CIGNA CORP		12/09/2014	Various	11,915.000	1,081,483		818,652	498,636	(251,915)			(251,915)		818,652		262,831	262,831	228	
171798-10-1	CIMAREX ENERGY CO		04/15/2014	ITG	1,700.000	199,232		97,983	178,347	(80,364)			(80,364)		97,983		101,249	101,249	238	
171871-10-6	CINCINNATI BELL INC		04/15/2014	ITG	4,600.000	15,694		14,536	16,376	(1,840)			(1,840)		14,536		1,158	1,158		
172062-10-1	CINCINNATI FINL CORP		04/15/2014	ITG	3,100.000	148,340		82,550	162,347	(79,797)			(79,797)		82,550		65,791	65,791	2,666	
17243V-10-2	CINEMARK HOLDINGS INC		04/15/2014	ITG	1,800.000	50,214		34,560	59,994	(25,434)			(25,434)		34,560		15,654	15,654	450	
172908-10-5	CINTAS COR P COM		04/15/2014	ITG	2,600.000	146,031		75,004	154,934	(79,930)			(79,930)		75,004		71,027	71,027		
17273K-10-9	CIRCOR INTERNATIONAL INC		04/15/2014	ITG	300.000	21,100		8,741	24,234	(15,493)			(15,493)		8,741		12,358	12,358	11	
172755-10-0	CIRRUS LOGIC INC		04/15/2014	ITG	1,200.000	22,572		18,744	24,516	(5,772)			(5,772)		18,744		3,828	3,828		
17275R-10-2	CISCO SYS INC		12/09/2014	Various	88,314.000	2,169,037		1,496,546	1,821,930	(497,340)			(497,340)		1,496,546		672,491	672,491	15,285	
125581-80-1	CIT GROUP INC		04/15/2014	ITG	3,700.000	172,379		117,190	192,881	(75,691)			(75,691)		117,190		55,189	55,189	370	
172967-42-4	CITIGROUP INC		07/17/2014	Various	64,700.000	3,111,231		1,845,106	3,371,517	(1,514,090)		12,321	(1,526,411)		1,845,106		1,266,125	1,266,125	647	
174740-10-0	CITIZENS INC		04/15/2014	ITG	800.000	5,186		4,980	7,000	(2,020)			(2,020)		4,980		207	207		
177376-10-0	CITRIX SYS INC		04/15/2014	ITG	4,400.000	240,003		250,804	278,300	(24,381)		3,116	(27,496)		250,804		(10,801)	(10,801)		
177835-10-5	CITY HOLDING CO		04/15/2014	ITG	200.000	8,453		5,547	9,266	(3,719)			(3,719)		5,547		2,906	2,906	154	
178566-10-5	CITY NATIONAL CORP.		04/15/2014	ITG	1,900.000	142,435		91,701	150,518	(58,817)			(58,817)		91,701		50,733	50,733	627	
179895-10-7	CLARCOR INCORPORATED		04/15/2014	ITG	900.000	49,273		37,488	57,915	(20,427)			(20,427)		37,488		11,785	11,785	306	
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/15/2014	ITG	200.000	24,892		8,746	16,390	(7,644)			(7,644)		8,746		16,146	16,146		
184499-10-1	CLEAN ENERGY FUELS CORP		04/15/2014	ITG	1,000.000	8,905		8,370	12,880	(1,511)		3,000	(4,510)		8,370		535	535		
184496-10-7	CLEAN HARBORS		04/15/2014	Various	1,000.000	53,789		47,260	59,960	(8,664)		4,036	(12,700)		47,260		6,529	6,529		
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		04/15/2014	ITG	900.000	7,446		4,554	9,126	(4,572)			(4,572)		4,554		2,892	2,892		
18538R-10-3	CLEARWATER PAPER CORP		04/15/2014	ITG	400.000	24,179		13,623	21,000	(7,377)			(7,377)		13,623		10,556	10,556		
12561W-10-5	CLECO CORP. HOLDING CO		04/15/2014	ITG	1,200.000	59,908		41,462	55,944	(14,482)			(14,482)		41,462		18,446	18,446	435	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/22/2014	Various	676,224.000	11,279,076		10,189,051	17,723,831	(3,847,045)		3,687,735	(7,534,780)		10,189,051		1,090,025	1,090,025	202,417	
189054-10-9	CLOROX CO		10/07/2014	Various	92,435.000	8,900,941		7,315,742	7,832,191	(1,222,777)		9,875	(1,232,652)		7,315,742		1,585,199	1,585,199	173,152	
18911Q-10-2	CLOUD PEAK ENERGY INC		04/15/2014	ITG	1,000.000	20,353		17,628	18,000	(372)			(372)		17,628		2,725	2,725		
189464-10-0	CLOVIS ONCOLOGY INC		04/15/2014	ITG	100.000	5,395		6,927	6,027	1,693		793	900		6,927		(1,532)	(1,532)		
12572Q-10-5	CME GROUP INC.		04/15/2014	ITG	6,320.000	424,980		321,342	495,867	(174,525)			(174,525)		321,342		103,637	103,637	19,402	
125896-10-0	CMS ENERGY CORP		09/22/2014	GOLDMAN, SACHS & CO.	76,479.000	2,249,648		1,981,401	2,047,343	(65,942)			(65,942)		1,981,401		268,247	268,247	48,595	
12621E-10-3	CNO FINANCIAL GROUP INC		04/15/2014	ITG	4,600.000	76,935		25,360	81,374	(56,014)			(56,014)		25,360		51,575	51,575	276	
189754-10-4	COACH INC		09/11/2014	Various	5,900.000	287,436		287,979	331,167	(13,941)		29,247	(43,188)		287,979		(543)	(543)	3,983	
19075F-10-6	COBALT INTERNATIONAL ENERGY		04/15/2014	Various	4,200.000	74,562		58,029	69,090	11,987		23,048	(11,061)		58,029		16,532	16,532		
190897-10-8	COBIZ FINL INC		04/15/2014	ITG	500.000	5,297		2,362	5,980	(3,619)			(3,619)		2,362		2,936	2,936	18	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		04/15/2014	ITG	9,100.000	405,976		228,266	401,583	(173,317)			(173,317)		228,266		177,709	177,709	2,275	
191098-10-2	COCA COLA BOTTLING COMPANY		04/15/2014	ITG	400.000	32,427		22,107	29,276	(7,169)			(7,169)		22,107		10,320	10,320	100	
191216-10-0	COCA COLA CO.		09/22/2014	Various	213,628.000	8,923,582		7,507,512	8,529,110	(1,294,215)			(1,294,215)		7,507,512		1,416,070	1,416,070	162,589	
192005-10-6	CODEXIS INC		04/15/2014	ITG	200.000	347		372	280	148		56	92		372		(25)	(25)		
192108-50-4	COEUR MINING INC		04/15/2014	Various	1,800.000	15,341		16,722	19,530	2,160		4,968	(2,808)		16,722		(1,381)	(1,381)		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		04/15/2014	ITG	1,100.000	37,418		14,882	44,451	(29,569)			(29,569)		14,882		22,536	22,536	429	
192422-10-3	COGNEX CORP		04/15/2014	ITG	1,400.000	44,296		19,138	53,452	(34,314)			(34,314)		19,138		25,157	25,157		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/15/2014	ITG	12,000.000	581,330		391,466	605,880	(214,414)			(214,414)		391,466		189,864	189,864		
19247A-10-0	COHEN STEERS INC		04/15/2014	ITG	500.000	20,430		15,378	20,030	(4,653)			(4,653)		15,378		5,052	5,052	110	
192479-10-3	COHERENT, INC.		04/15/2014	ITG	500.000	30,732		21,723	37,195	(15,472)			(15,472)		21,723		9,009	9,009		
192576-10-6	COHU INC		04/15/2014	ITG	400.000	4,111		3,958	4,200	(242)			(242)		3,958		152	152	48	
19329V-10-5	COLE REAL ESTATE INVESTMENTS REIT		02/10/2014	Various	201,807.000	3,083,914		2,833,370	2,833,370						2,833,370		250,543	250,543	25,512	
194014-10-6	COLFAX CORP		04/15/2014	ITG	500.000	34,147		10,774	31,845	(21,071)			(21,071)		10,774		23,373	23,373		
194162-10-3	COLGATE PALMOLIVE CO		09/22/2014	Various	84,402.000	5,548,777		3,667,451	5,503,854	(1,836,246)		145	(1,836,391)		3,667,464		1,881,314	1,881,314	43,438	
197236-10-2	COLUMBIA BKG SYS INC		04/15/2014	ITG	1,030.000	27,417		17,465	28,335	(10,870)			(10,870)		17,465		9,951	9,951	124	
198415-20-0	COLUMBIA SAVINGS & LOAN ASSOCIATION		11/21/2014	CANCELLED TRADE	0.000	2,935											2,935	2,935		
198516-10-6	COLUMBIA SPORTSWEAR CO		04/15/2014	ITG	300.000	24,091		14,283	23,625	(9,342)			(9,342)		14,283		9,808	9,808	84	
199333-10-5	COLUMBUS MCKINNON CORP		04/15/2014	ITG	300.000	7,666		3,346	8,142	(4,796)			(4,796)		3,346		4,320	4,320		
20030N-10-1	COMCAST CORP NEW CL A		04/15/2014	ITG	41,100.000	1,984,794		897,349	2,135,762	(1,238,413)			(1,238,413)		897,349		1,087,446	1,087,446	17,262	
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		04/15/2014	ITG	13,300.000	634,677		286,217	663,404	(377,187)			(377,187)		286,217		348,459	348,459	5,586	
200340-10-7	COMERICA INC		04/15/2014	ITG	3,800.000	183,580		89,279	180,652	(91,373)			(91,373)		89,279		94,301	94,301	1,368	
199908-10-4	COMFORT SYSTEMS USA INC		04/15/2014	ITG	600.000	8,762		5,250	11,634	(6,384)			(6,384)		5,250		3,513	3,513	33	

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
200525-10-3	COMMERCE BANCSHARES, INC.		04/15/2014	ITG	1,735.000	75,145		53,133	77,919	(24,786)			(24,786)		53,133		22,012	22,012	390	
201723-10-3	COMMERCIAL METALS CO.		04/15/2014	ITG	2,200.000	41,863		21,336	44,726	(23,390)			(23,390)		21,336		20,527	20,527	528	
202608-10-5	COMMERCIAL VEHICLE GROUP INC		04/15/2014	ITG	500.000	4,520		3,233	3,635	(403)			(403)		3,233		1,288	1,288		
D172W1-27-9	COMMERZBANK AG	D	05/07/2014	Various	146,903.000	2,629,270		1,872,978	2,370,383	(450,967)			(450,967)	(46,437)	1,872,978	38,546	717,745	756,292		
203233-10-1	COMMONWEALTH REIT		04/15/2014	ITG	1,200.000	30,744		18,516	27,972	(9,456)			(9,456)		18,516		12,228	12,228	300	
203607-10-6	COMMUNITY BANK SYSTEMS INC		04/15/2014	ITG	500.000	18,824		11,408	19,840	(8,433)			(8,433)		11,408		7,416	7,416	280	
203668-10-8	COMMUNITY HEALTH SYSTEMS		06/24/2014	Various	1,800.000	64,661		30,659	70,686	(40,027)			(40,027)		30,659		34,002	34,002		
204149-10-8	COMMUNITY TRUST BANCORP INC		04/15/2014	ITG	200.000	7,770		4,668	9,032	(4,364)			(4,364)		4,668		3,102	3,102	128	
204166-10-2	COMMVAULT SYSTEMS INC		04/15/2014	ITG	800.000	51,407		29,952	59,904	(29,952)			(29,952)		29,952		21,455	21,455		
20451N-10-1	COMPASS MINERALS INTERNATION		04/15/2014	ITG	600.000	50,950		40,414	48,030	(7,616)			(7,616)		40,414		10,535	10,535	360	
205306-10-3	COMPUTER PROGRAMS SYSTEMS		04/15/2014	ITG	200.000	12,356		9,828	12,362	(2,534)			(2,534)		9,828		2,528	2,528	114	
205363-10-4	COMPUTER S CIENCES CORP COM		12/09/2014	Various	12,555.000	787,612		653,182	162,052	(81,293)			(81,293)		653,182		134,430	134,430	1,160	
205638-10-9	COMPUWARE CORP COM		04/15/2014	ITG	4,200.000	42,308		33,731	47,082	(13,351)			(13,351)		33,731		8,578	8,578	525	
20564W-10-5	COMSCORE INC		04/15/2014	ITG	500.000	14,502		6,655	14,305	(7,650)			(7,650)		6,655		7,847	7,847		
205768-20-3	COMSTOCK RESOURCES INC		04/15/2014	ITG	800.000	20,838		13,392	14,632	(1,240)			(1,240)		13,392		7,446	7,446	100	
205826-20-9	COMTECH TELECOMM CORP		04/15/2014	ITG	500.000	15,835		13,977	15,760	(1,784)			(1,784)		13,977		1,858	1,858	150	
205887-10-2	CONAGRA INC		07/11/2014	Various	161,759.000	4,934,768		5,176,375	5,451,278	(274,903)			(274,903)		5,176,375		(241,607)	(241,607)	80,880	
20605P-10-1	CONCHO RESOURCES INC		11/28/2014	GOLDMAN, SACHS & CO.	45,221.000	5,468,060		4,936,161	2,122,740	(140,935)			(140,935)		4,936,161		531,899	531,899		
206708-10-9	CONCUR TECHNOLOGIES		04/15/2014	ITG	1,400.000	124,301		81,433	144,452	(63,019)			(63,019)		81,433		42,868	42,868		
207410-10-1	CONMED CORP		04/15/2014	ITG	600.000	25,652		13,657	25,500	(11,843)			(11,843)		13,657		11,995	11,995	240	
207797-10-1	CONNECTICUT WATER SVC INC		04/15/2014	ITG	100.000	3,201		2,511	3,551	(1,040)			(1,040)		2,511		690	690	25	
208242-10-7	CONN'S INC		04/15/2014	Various	100.000	4,096		3,580	7,879	(1,447)		2,852	(4,299)		3,580		516	516		
20825C-10-4	CONOCOPHILLIPS		09/22/2014	Various	154,592.000	11,093,888		9,430,484	10,921,925	(1,491,437)			(1,491,437)		9,430,488		1,663,400	1,663,400	99,923	
20854P-10-9	CONSOL ENERGY INC.		04/15/2014	ITG	4,500.000	182,721		155,601	171,180	(15,579)			(15,579)		155,601		27,119	27,119	281	
209034-10-7	CONSOLIDATED COMMUNICATIONS		04/15/2014	ITG	600.000	11,479		11,021	11,778	(758)			(758)		11,021		458	458	465	
209115-10-4	CONSOLIDATED EDISON INC		09/22/2014	Various	438,332.000	24,482,795		23,772,591	24,230,993	857,429		1,315,821	(458,392)		23,772,601		710,194	710,194	404,532	
209341-10-6	CONSOLIDATED GRAPHICS		02/04/2014	Various	200.000	12,987		7,319	13,488	(6,170)			(6,170)		7,319		5,668	5,668		
210313-10-2	CONSTANT CONTACT INC		04/15/2014	ITG	500.000	12,962		6,170	15,535	(9,365)			(9,365)		6,170		6,792	6,792		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		04/15/2014	ITG	4,000.000	309,199		239,024	281,520	(42,496)			(42,496)		239,024		70,175	70,175		
21075N-20-4	CONTANGO OIL GAS		04/15/2014	ITG	200.000	9,479		6,750	9,452	(2,702)			(2,702)		6,750		2,729	2,729		
D16212-14-0	CONTINENTAL AG	D	09/22/2014	Various	11,918.000	2,718,618		2,235,810	2,587,186	(341,016)			(341,016)	(42,445)	2,235,810	(904)	483,712	482,808	17,415	
212015-10-1	CONTINENTAL RESOURCES INC OK		11/28/2014	GOLDMAN, SACHS & CO.	69,679.000	4,298,838		3,767,231	2,087,809	(85,187)			(85,187)		3,767,231		531,607	531,607		
212485-10-6	CONVERGYS CORP COM		04/15/2014	ITG	2,300.000	48,795		21,986	48,415	(26,429)			(26,429)		21,986		26,809	26,809	276	
21254X-10-6	CONVERSUS CAP	R	12/27/2013	DIRECT	438,000.000	231,089		2,244,750	278,130	(6,570)			(6,570)		271,560		(40,471)	(40,471)		
205944-10-1	CON-WAY INC		04/15/2014	ITG	900.000	36,139		20,760	35,739	(14,979)			(14,979)		20,760		15,379	15,379	90	
216648-40-2	COOPER COMPANIES INC		04/15/2014	ITG	900.000	114,014		71,837	111,456	(39,619)			(39,619)		71,837		42,177	42,177	27	
216831-10-7	COOPER TIRE & RUBBER CO.		04/15/2014	ITG	1,500.000	36,148		23,954	36,060	(6,543)		5,563	(12,106)		23,954		12,194	12,194	158	
217204-10-6	COPART INC		04/15/2014	ITG	3,400.000	120,183		70,050	124,610	(54,553)			(54,553)		70,057		50,126	50,126		
N22717-10-7	CORE LABORATORIES		04/15/2014	ITG	1,700.000	349,505		171,913	324,615	(152,695)			(152,695)		171,920		177,585	177,585	723	
218681-10-4	CORE MARK HOLDING CO INC		04/15/2014	ITG	100.000	7,710		3,105	7,593	(4,488)			(4,488)		3,105		4,605	4,605	22	
21871D-10-3	CORELOGIC INC		04/15/2014	ITG	1,500.000	42,021		16,543	53,295	(36,752)			(36,752)		16,543		25,478	25,478		
21870Q-10-5	CORESITE RLTY CORP		04/15/2014	ITG	200.000	6,129		2,970	6,438	(3,468)			(3,468)		2,970		3,159	3,159	140	
219350-10-5	CORNING IN C COM		12/09/2014	Various	59,116.000	1,229,251		894,924	552,420	(180,420)			(180,420)		894,924		334,327	334,327	5,912	
21988R-10-2	CORPORATE EXECUTIVE BOARD		04/15/2014	ITG	500.000	33,548		14,985	38,715	(23,730)			(23,730)		14,985		18,563	18,563	131	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		04/15/2014	ITG	1,300.000	34,721		26,757	30,797	(4,040)			(4,040)		26,757		7,964	7,964	715	
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/15/2014	ITG	2,459.000	78,218		48,527	78,860	(30,333)			(30,333)		48,527		29,691	29,691	2,434	
221006-10-9	CORVEL CORP		04/15/2014	ITG	400.000	19,313		8,632	18,680	(10,048)			(10,048)		8,632		10,681	10,681		
22160N-10-9	COSTAR GROUP INC		04/15/2014	ITG	518.000	79,670		26,927	95,612	(68,686)			(68,686)		26,927		52,744	52,744		
22160K-10-5	COSTCO WHS L CORP NEW COM		04/15/2014	ITG	8,800.000	985,943		732,833	1,047,288	(314,455)			(314,455)		732,833		253,110	253,110	2,728	
222795-10-6	COUSINS PROPERTY		04/15/2014	ITG	1,600.000	18,247		9,588	16,480	(6,892)			(6,892)		9,588		8,659	8,659	120	
222816-10-0	COVANCE INC		04/15/2014	ITG	1,300.000	125,301		63,115	114,478	(51,363)			(51,363)		63,115		62,186	62,186		
22282E-10-2	COVANTA HLDG CORP		04/15/2014	ITG	2,700.000	47,180		41,127	47,925	(6,798)			(6,798)		41,127		6,053	6,053	932	
G2554F-11-3	COVIDIEN PLC	E	04/15/2014	ITG	9,900.000	689,388		410,118	674,190	(264,072)			(264,072)		410,118		279,270	279,270	6,336	
223622-10-1	COWEN GROUP INC-CLASS A		04/15/2014	ITG	1,100.000	4,176		2,922	4,301	(1,379)			(1,379)		2,922		1,254	1,254		
12618T-10-5	CRA INTL INC		04/15/2014	ITG	200.000	3,873		4,085	3,960	125			125		4,085		(212)	(212)		
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		04/15/2014	ITG	400.000	37,912		16,343	44,028	(27,685)			(27,685)		16,343		21,569	21,569	600	
224399-10-5	CRANE CO.		11/13/2014	Various	11,046.000	691,210		687,368	60,525	(27,755)			(27,755)		687,368		3,843	3,843	2,622	
225223-30-4	CRAY INC		04/15/2014	ITG	500.000	15,971		2,684	13,730	(11,046)			(11,046)		2,684		13,287	13,287		

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
225310-10-1	CREAD ACCEPTANCE CORP		04/15/2014	ITG	200.000	26,501		12,775	25,998	(13,223)			(13,223)		12,775		13,726	13,726		
225447-10-1	CREE INC		04/15/2014	Various	2,300.000	126,285		68,789	143,911	(73,548)		1,574	(75,122)		68,789		57,496	57,496		
227046-10-9	CROCS INC		04/15/2014	ITG	1,800.000	25,820		26,676	28,656	(1,980)			(1,980)		26,676		(856)	(856)		
22765Y-10-4	CROSSTEX ENERGY INC		03/13/2014	EXCHANGE	900.000	12,510		12,510	32,544	(20,034)			(20,034)		12,510				135	
228227-10-4	CROWN CASTLE INTL		12/17/2014	Various	104,846.000	8,062,627		7,400,228	7,698,842	(298,332)		281	(298,613)		7,400,228		662,398	662,398	94,266	
228368-10-6	CROWN HOLDINGS INC		04/15/2014	ITG	3,100.000	140,061		96,007	138,167	(42,160)			(42,160)		96,007		44,055	44,055		
126349-10-9	CSG SYSTEMS INTERNATION		04/15/2014	ITG	600.000	15,544		7,770	17,640	(9,870)			(9,870)		7,770		7,774	7,774	90	
125906-10-7	CSS INDUSTRIES INC		04/15/2014	ITG	200.000	5,067		3,285	5,736	(2,451)			(2,451)		3,285		1,782	1,782	30	
12646R-10-5	CST BRANDS INC		04/15/2014	ITG	1,233.000	36,910		17,907	45,276	(27,369)			(27,369)		17,907		19,003	19,003	154	
126408-10-3	CSX CORP		05/12/2014	Various	248,061.000	7,202,224		5,987,559	7,136,715	(1,149,156)			(1,149,156)		5,987,559		1,214,665	1,214,665	37,209	
229663-10-9	CUBESMART		04/15/2014	ITG	1,800.000	32,481		15,685	28,692	(13,007)			(13,007)		15,685		16,796	16,796	468	
229669-10-6	CUBIC CORP.		04/15/2014	ITG	300.000	14,542		11,751	15,798	(4,047)			(4,047)		11,751		2,791	2,791	36	
229678-10-7	CUBIST PHARMACEUTICALS INC		04/15/2014	ITG	1,200.000	74,031		41,944	82,644	(40,700)			(40,700)		41,944		32,086	32,086		
229678-12-3	CUBIST PHARMACEUTICALS, INC CVR		04/15/2014	ITG	0.000	501			1,080	(1,080)			(1,080)				501	501		
229899-10-9	CULLEN FROST BANKERS, INC.		04/15/2014	ITG	1,100.000	83,843		51,157	81,873	(30,716)			(30,716)		51,157		32,686	32,686	550	
231021-10-6	CUMMINS IN C COM		11/13/2014	Various	14,084.000	1,883,877		1,673,752	1,311,021	(266,707)			(266,707)		1,673,752		210,126	210,126	22,667	
231269-10-1	CURIS INC		04/15/2014	ITG	1,400.000	3,122		3,948	3,948	362		362			3,948		(826)	(826)		
231561-10-1	CURTIS WRIGHT CORP		04/15/2014	ITG	600.000	36,352		17,312	37,338	(20,027)			(20,027)		17,312		19,041	19,041	78	
126600-10-5	CVB FINANCIAL CORP		04/15/2014	ITG	1,300.000	18,897		10,255	22,191	(11,936)			(11,936)		10,255		8,642	8,642	260	
12662P-10-8	CVR ENERGY INC		04/15/2014	ITG	1,800.000	81,430		38,871	78,174	(39,303)			(39,303)		38,871		42,559	42,559	1,350	
126650-10-0	CVS HEALTH CORPORATION		12/09/2014	Various	45,221.000	3,469,331		2,362,167	1,932,390	(1,016,242)			(1,016,242)		2,362,167		1,107,164	1,107,164	8,955	
23251P-10-2	CYBERONICS INC		04/15/2014	ITG	500.000	30,794		13,869	32,755	(18,886)			(18,886)		13,869		16,925	16,925		
232577-20-5	CYNOSURE INC CL A		04/15/2014	ITG	84.000	2,090		1,970	2,241	(271)			(271)		1,970		121	121		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/01/2014	Various	3,200.000	30,758		31,328	33,600	32		2,304	(2,272)		31,328		(570)	(570)	352	
12673A-10-8	CYS INVESTMENTS INC		04/15/2014	ITG	1,200.000	10,545		8,892	8,892						8,892		1,653	1,653	384	
232820-10-0	CYTEC INDUSTRIES INC		04/15/2014	ITG	900.000	86,116		31,727	83,844	(52,117)			(52,117)		31,727		54,389	54,389	113	
23331A-10-9	D R HORTON INC COM		04/15/2014	ITG	5,800.000	125,103		53,760	129,456	(75,696)			(75,696)		53,760		71,344	71,344	218	
234264-10-9	DAKTRONICS INC		04/15/2014	ITG	600.000	7,919		5,287	9,408	(4,121)			(4,121)		5,287		2,632	2,632	54	
235825-20-5	DANA HOLDING CORP		04/15/2014	ITG	2,800.000	61,794		30,827	54,936	(24,109)			(24,109)		30,827		30,968	30,968	140	
235851-10-2	DANAHER CO RP COM		12/09/2014	Various	46,255.000	3,587,754		3,085,275	872,360	(377,802)			(377,802)		3,085,275		502,478	502,478	6,414	
237194-10-5	DARDEN RESTAURANTS INC		04/15/2014	ITG	2,600.000	126,805		112,657	141,362	(28,705)			(28,705)		112,657		14,149	14,149	2,860	
237266-10-1	DARLING INTERNATIONAL INC		04/15/2014	ITG	4,100.000	84,909		53,062	85,608	(32,546)			(32,546)		53,062		31,847	31,847		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/22/2014	Various	17,825.000	1,298,250		962,819	1,129,570	(166,752)			(166,752)		962,819		335,432	335,432		
239359-10-2	DAWSON GEOPHYSICAL CO		04/15/2014	ITG	200.000	5,521		4,550	6,764	(2,214)			(2,214)		4,550		971	971	16	
233153-10-5	DCT INDUSTRIAL TR INC		04/15/2014	ITG	3,600.000	27,830		14,959	25,668	(10,709)			(10,709)		14,959		12,871	12,871	504	
23317H-10-2	DDR CORP		04/15/2014	ITG	4,600.000	76,365		48,355	70,702	(22,347)			(22,347)		48,355		28,010	28,010	1,334	
242309-10-2	DEALERTRACK TECHNOLOGIES INC		04/15/2014	ITG	500.000	21,300		8,138	24,040	(15,902)			(15,902)		8,138		13,162	13,162		
242370-20-3	DEAN FOODS CO		04/15/2014	ITG	2,250.000	34,572		19,156	38,678	(19,521)			(19,521)		19,156		15,416	15,416	158	
243537-10-7	DECKERS OUTDOOR CORP		04/15/2014	ITG	800.000	61,558		32,575	67,568	(34,993)			(34,993)		32,575		28,983	28,983		
244199-10-5	DEERE & CO.		04/15/2014	Various	72,309.000	6,321,735		5,998,620	6,603,981	(507,810)		97,551	(605,361)		5,998,620		323,115	323,115	41,162	
24661P-10-4	DELCATH SYSTEMS INC		04/10/2014	Various	62.500	280		280	255	73		48	25		280					
246647-10-1	DELEK US HOLDINGS INC	R	04/15/2014	ITG	300.000	8,910		3,555	10,323	(6,768)			(6,768)		3,555		5,355	5,355	105	
G27823-10-6	DELPHI AUTOMOTIVE PLC		07/15/2014	Various	6,200.000	406,148		231,238	372,806	(141,568)			(141,568)		231,238		174,910	174,910	1,550	
247361-70-2	DELTA AIR LINES, INC.		10/16/2014	Various	4,300.000	135,496		34,421	118,121	(83,700)			(83,700)		34,421		101,076	101,076	258	
247850-10-0	DELTIC TIMBER CORP		04/15/2014	ITG	200.000	12,005		11,046	13,588	(2,542)			(2,542)		11,046		959	959	20	
248019-10-1	DELUXE CORP.		04/15/2014	ITG	1,000.000	49,217		22,273	52,190	(29,917)			(29,917)		22,273		26,944	26,944	250	
247916-20-8	DENBURY RESOURCES INC		04/15/2014	ITG	7,900.000	130,953		94,693	129,797	(35,104)			(35,104)		94,693		36,260	36,260	494	
248230-10-7	DENDREON CORP		04/15/2014	ITG	2,800.000	7,519		8,064	8,372			308	(308)		8,064		(545)	(545)		
24869P-10-4	DENNYS CORP		04/15/2014	ITG	1,500.000	9,335		5,231	10,785	(5,555)			(5,555)		5,231		4,105	4,105		
249030-10-7	DENTSPLY I NTL INC NEW		04/15/2014	ITG	2,800.000	124,238		87,932	135,744	(47,812)			(47,812)		87,932		36,306	36,306	361	
249908-10-4	DEPOMED INC		04/15/2014	ITG	800.000	9,850		4,408	8,464	(4,056)			(4,056)		4,408		5,441	5,441		
D19225-10-7	DEUTSCHE POST AG COM STK	D	07/24/2014	JPMORGAN CHASE & CO.	65,656.000	2,294,480		2,101,894	2,397,459	(240,338)			(240,338)	(55,227)	2,101,894	15,716	176,871	192,586	50,996	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/22/2014	Various	261,980.000	4,250,927		3,973,934	4,418,584	(440,994)			(440,994)	(65,598)	3,973,934	(68,301)	345,295	276,994	155,532	
25179M-10-3	DEVON ENERGY CORP.		04/15/2014	Various	105,073.000	6,761,521		5,825,736	6,500,867	(671,008)		4,123	(675,131)		5,825,736		935,785	935,785	1,738	
251893-10-3	DEVRY EDUCATION GROUP INC		04/15/2014	ITG	1,200.000	46,137		38,580	42,600	(4,020)			(4,020)		38,580		7,557	7,557		
252131-10-7	DEXCOM INC		04/15/2014	ITG	1,300.000	43,906		16,240	46,033	(29,793)			(29,793)		16,240		27,666	27,666		
23324T-10-7	DFC GLOBAL CORP		04/15/2014	ITG	900.000	8,482		7,407	10,305	2,124		5,022	(2,898)		7,407		1,075	1,075		
252603-10-5	DIAMOND FOODS INC		04/15/2014	ITG	700.000	22,140		11,802	18,088	(6,286)			(6,286)		11,802		10,338	10,338		

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
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		04/15/2014	Various	114,634.000	6,350,647		6,510,537	6,524,967	510		14,940	(14,430)		6,510,537		(159,891)	(159,891)	1,313	
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/15/2014	ITG	3,100.000	36,224		21,460	35,805	(14,345)			(14,345)		21,460		14,764	14,764	581	
253017-10-7	DICE HOLDINGS INC		04/15/2014	ITG	900.000	6,292		6,624	6,525	960		861	99		6,624		(332)	(332)		
253393-10-2	DICKS SPORTING GOODS		04/15/2014	ITG	1,800.000	92,864		63,117	104,580	(41,463)			(41,463)		63,117		29,747	29,747	225	
253651-10-3	DIEBOLD, INC.		04/15/2014	ITG	1,300.000	51,140		36,495	42,913	(6,418)			(6,418)		36,495		14,645	14,645	374	
253798-10-2	DIGI INTERNATIONAL INC		04/15/2014	ITG	500.000	4,782		4,775	6,060	(291)		995	(1,285)		4,775		7	7		
25400B-10-8	DIGITAL GENERATION INC		02/13/2014	Various	500.000	6,685		3,685	6,375	(2,690)			(2,690)		3,685		3,000	3,000		
253868-10-3	DIGITAL REALTY TRUST INC		04/15/2014	Various	2,200.000	116,712		116,776	108,064	18,271		9,559	8,712		116,776		(64)	(64)	3,542	
25388B-10-4	DIGITAL RIVER INC		04/15/2014	ITG	800.000	12,809		13,944	14,800	(680)		176	(856)		13,944		(1,135)	(1,135)		
25389M-87-7	DIGITALGLOBE INC		04/15/2014	ITG	942.000	25,563		17,570	38,763	(21,194)			(21,194)		17,570		7,993	7,993		
254067-10-1	DILLARDS I NC CL A		04/15/2014	ITG	600.000	54,239		27,577	58,326	(30,749)			(30,749)		27,577		26,663	26,663	72	
253922-10-8	DIME COMMUNITY BANCSHARES		04/15/2014	ITG	300.000	4,957		3,112	5,076	(1,964)			(1,964)		3,112		1,845	1,845	42	
254423-10-6	DINEEQUITY INC		04/15/2014	ITG	300.000	22,649		11,602	25,065	(13,463)			(13,463)		11,602		11,047	11,047	225	
254543-10-1	DIODES INC		04/15/2014	ITG	700.000	19,138		10,612	16,492	(5,880)			(5,880)		10,612		8,526	8,526		
25490A-30-9	DIRECTV		04/15/2014	ITG	15,100.000	1,129,573		657,708	1,043,259	(385,551)			(385,551)		657,708		471,865	471,865		
254709-10-8	DISCOVER FINL SVCS		12/09/2014	GOLDMAN, SACHS & CO.	9,230.000	595,442		573,096							573,096		22,346	22,346	2,215	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		04/15/2014	ITG	2,700.000	192,871		97,623	226,422	(128,799)			(128,799)		97,623		95,248	95,248		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		04/15/2014	ITG	2,800.000	213,772		108,705	253,176	(144,471)			(144,471)		108,705		105,067	105,067		
25470M-10-9	DISH NETWORK CORP		04/15/2014	ITG	4,100.000	236,419		109,355	237,472	(128,117)			(128,117)		109,355		127,064	127,064		
254687-10-6	DISNEY WALT CO		04/15/2014	ITG	35,600.000	2,752,403		1,100,670	2,719,840	(1,619,170)			(1,619,170)		1,100,670		1,651,733	1,651,733	30,616	
25659T-10-7	DOLBY LABORATORIES CL A		04/15/2014	ITG	1,100.000	46,405		31,134	42,416	(11,282)			(11,282)		31,134		15,271	15,271		
256677-10-5	DOLLAR GENERAL CORP		09/22/2014	Various	74,906.000	4,598,807		3,701,338	4,518,330	(816,992)			(816,992)		3,701,338		897,469	897,469		
256746-10-8	DOLLAR TREE INC		09/22/2014	Various	17,718.000	969,696		807,445	999,650	(192,204)			(192,204)		807,445		162,251	162,251		
25746U-10-9	DOMINION RES INC VA		09/22/2014	Various	155,914.000	10,664,852		8,416,502	10,086,077	(1,669,568)			(1,669,568)		8,416,508		2,248,344	2,248,344	101,024	
25754A-20-1	DOMINIOS PIZZA INC		04/15/2014	ITG	1,000.000	73,870		26,680	69,650	(42,971)			(42,971)		26,680		47,191	47,191	250	
257559-20-3	DOMTAR CORP		04/15/2014	Various	900.000	85,771		64,318	84,906	(20,588)			(20,588)		64,318		21,453	21,453	935	
257651-10-9	DONALDSON CO.		04/15/2014	ITG	2,800.000	114,916		77,417	121,688	(44,271)			(44,271)		77,417		37,500	37,500	392	
257701-20-1	DONEGAL GROUP INC CL A		04/15/2014	ITG	100.000	1,455		1,324	1,590	(267)			(267)		1,324		131	131	13	
257867-10-1	DONNELLEY R R + SONS CO COM		04/15/2014	Various	4,200.000	71,862		46,116	85,176	(39,060)			(39,060)		46,116		25,746	25,746	1,092	
258278-10-0	DORMAN PRODUCTS INC		04/15/2014	ITG	400.000	22,414		6,560	22,428	(15,868)			(15,868)		6,560		15,854	15,854		
25960R-10-5	DOUGLAS DYNAMICS INC		04/15/2014	ITG	200.000	3,369		2,615	3,364	(749)			(749)		2,615		755	755	44	
25960P-10-9	DOUGLAS EMMETT INC		04/15/2014	ITG	2,300.000	60,908		38,535	53,567	(15,032)			(15,032)		38,535		22,373	22,373	920	
260003-10-8	DOVER CORP COM		11/13/2014	Various	47,059.000	3,998,220		3,923,507	1,059,430	(62,498)			(62,498)		3,923,507		74,713	74,713	13,946	
260543-10-3	DOW CHEM CO		04/15/2014	ITG	23,300.000	1,100,789		564,189	1,034,520	(470,331)			(470,331)		564,189		536,600	536,600	16,077	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/09/2014	GOLDMAN, SACHS & CO.	2,298.000	162,570		86,884	111,959	(25,075)			(25,075)		86,884		75,686	75,686	942	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		04/15/2014	ITG	1,400.000	37,216		23,198	49,700	(26,502)			(26,502)		23,198		14,018	14,018		
261608-10-3	DRESSER RAND GROUP INC		04/15/2014	ITG	1,600.000	92,889		68,411	95,408	(26,997)			(26,997)		68,411		24,478	24,478		
26168L-20-5	DREW INDUSTRIES		04/15/2014	ITG	200.000	10,116		4,017	10,240	(6,223)			(6,223)		4,017		6,099	6,099	400	
262037-10-4	DRIL QUIP		04/15/2014	ITG	600.000	65,882		32,967	65,958	(32,991)			(32,991)		32,967		32,915	32,915		
233326-10-7	DST SYSTEMS INC		04/15/2014	ITG	700.000	65,189		31,626	63,518	(31,892)			(31,892)		31,626		33,564	33,564	210	
23334L-10-2	DSW INC CL A		04/15/2014	ITG	1,000.000	34,673		23,078	42,730	(19,652)			(19,652)		23,078		11,595	11,595	188	
233331-10-7	DTE ENERGY CO		09/22/2014	Various	145,228.000	10,544,944		9,736,198	9,189,571	278,999		249,780	29,219		9,736,198		808,747	808,747	148,309	
23335C-10-1	DTS INC		04/15/2014	ITG	400.000	7,428		7,452	9,592	(2,140)			(2,140)		7,452		(24)	(24)		
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/15/2014	ITG	18,500.000	1,233,963		763,800	1,201,945	(438,145)			(438,145)		763,800		470,163	470,163	8,325	
26441C-20-4	DUKE ENERGY HLDG CORP		09/22/2014	Various	221,255.000	15,989,816		15,092,661	15,268,808	(7,517)		168,597	(176,114)		15,092,694		897,122	897,122	188,488	
264411-50-5	DUKE REALTY CORPORATION		04/15/2014	ITG	5,100.000	86,897		48,381	76,704	(28,323)			(28,323)		48,381		38,516	38,516	867	
26483E-10-0	DUN AND BRADSTREET CORP		09/25/2014	Various	9,577.000	1,107,400		1,116,915	1,175,577	(58,661)			(58,661)		1,116,915		(9,515)	(9,515)	12,642	
265504-10-0	DUNKIN' BRANDS GROUP INC		04/15/2014	ITG	800.000	38,432		32,960	38,560	(5,600)			(5,600)		32,960		5,472	5,472	184	
26613Q-10-6	DUPONT FABROS TECHNOLOGY		04/15/2014	Various	285,836.000	7,061,301		6,679,355	7,063,008	(383,652)			(383,652)		6,679,355		381,946	381,946	71,844	
266605-10-4	DURECT CORPORATIONS		04/15/2014	ITG	900.000	1,145		711	1,557	(846)			(846)		711		434	434		
233377-40-7	DXP ENTERPRISES INC		04/15/2014	ITG	200.000	21,026		4,024	23,040	(19,016)			(19,016)		4,024		17,002	17,002		
26746E-10-3	DYAX CORP		04/15/2014	ITG	1,200.000	7,776		1,569	9,036	(7,467)			(7,467)		1,569		6,207	6,207		
267475-10-1	DYCOM INDUSTRIES INC		04/15/2014	ITG	500.000	15,457		7,953	13,895	(5,942)			(5,942)		7,953		7,503	7,503		
267888-10-5	DYNAMIC MATERIALS CORP		04/15/2014	ITG	200.000	3,790		3,149	4,348	(1,200)			(1,200)		3,149		642	642	16	
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION		04/15/2014	ITG	1,800.000	2,600		2,160	3,528	(1,368)			(1,368)		2,160		440	440		
26817R-10-8	DYNEGY INC		04/15/2014	ITG	12.000	303		232	258	(27)			(27)		232		72	72		
269246-40-1	E TRADE FINANCIAL CORP		04/15/2014	ITG	5,500.000	110,380		45,045	108,020	(62,975)			(62,975)		45,045		65,335	65,335		
Y2187A-11-9	EAGLE BULK SHIPPING INC		04/15/2014	ITG	175.000	523		501	803	(303)			(303)		501		23	23		

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
26969P-10-8	EAGLE MATERIALS INC		04/15/2014	ITG	800.000	67,872		13,320	61,944	(48,624)			(48,624)		13,320		54,552	54,552	160	
27033X-10-1	EARTHLINK HOLDINGS CORP		04/15/2014	ITG	1,600.000	5,317		5,776	8,112	2,576		4,912	(2,336)		5,776		(459)	(459)	80	
27579R-10-4	EAST WEST BANCORP INC		04/15/2014	ITG	3,000.000	102,207		45,555	104,910	(59,355)			(59,355)		45,555		56,652	56,652	540	
277276-10-1	EASTGROUP PROPERTY		04/15/2014	ITG	500.000	31,710		19,146	28,965	(9,819)			(9,819)		19,146		12,564	12,564	270	
277432-10-0	EASTMAN CH EM CO COM		04/15/2014	ITG	3,100.000	266,392		113,145	250,170	(137,025)			(137,025)		113,145		153,247	153,247	2,170	
G29183-10-3	EATON CORP PLC	E	11/13/2014	Various	29,380.000	1,811,315		1,665,781	674,119	(308,943)			(308,943)		1,665,781		145,533	145,533	15,517	
278265-10-3	EATON VANCE CORP		04/15/2014	ITG	2,500.000	89,566		56,070	106,975	(50,905)			(50,905)		56,070		33,496	33,496	550	
278642-10-3	EBAY INC		04/15/2014	ITG	23,000.000	1,230,319		708,895	1,262,470	(553,576)			(553,576)		708,895		521,424	521,424		
278715-20-6	EBIX INC		04/15/2014	ITG	700.000	11,191		6,958	10,304	(3,346)			(3,346)		6,958		4,233	4,233	53	
27874N-10-5	ECHELON CORP		04/15/2014	ITG	600.000	1,568		1,464	1,290	174			174		1,464		104	104		
27875T-10-1	ECHO GLOBAL LOGISTICS INC		04/15/2014	ITG	100.000	1,678		1,290	2,148	(858)			(858)		1,290		388	388		
278768-10-6	ECHOSTAR CORP		04/15/2014	ITG	600.000	27,470		13,496	29,832	(16,337)			(16,337)		13,496		13,974	13,974		
278865-10-0	ECOLAB INC		09/22/2014	Various	86,001.000	9,883,746		6,538,065	8,967,324	(2,429,251)			(2,429,251)		6,538,074		3,345,673	3,345,673	66,479	
281020-10-7	EDISON INTL		04/15/2014	ITG	6,000.000	340,601		228,761	277,800	(49,039)			(49,039)		228,761		111,840	111,840	4,260	
28140M-10-3	EDUCATION MANAGEMENT CORP		04/15/2014	ITG	500.000	1,817		1,555	5,045	(3,490)			(3,490)		1,555		262	262		
28140H-10-4	EDUCATION REALTY TRUST INC		04/15/2014	ITG	1,400.000	13,736		11,454	12,348	(894)			(894)		11,454		2,282	2,282	154	
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/15/2014	Various	109,722.000	7,389,014		7,006,620	7,215,319	(198,936)		9,763	(208,699)		7,006,620		382,394	382,394		
28238P-10-9	EHEALTH INC		04/15/2014	ITG	500.000	22,316		6,926	23,245	(16,320)			(16,320)		6,926		15,391	15,391		
F2924U-10-6	EIFFAGE	D	09/23/2014	Various	41,960.000	2,711,692		2,310,660	2,419,702	(70,753)			(70,753)	(38,288)	2,310,660	(53,717)	454,748	401,032	55,399	
283677-85-4	EL PASO ELECTRIC		04/15/2014	ITG	800.000	28,930		25,853	28,088	(2,235)			(2,235)		25,853		3,077	3,077	212	
285218-10-3	ELECTRO RENT CORP.		04/15/2014	ITG	300.000	4,880		4,101	5,556	(1,455)			(1,455)		4,101		780	780	120	
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		04/15/2014	ITG	600.000	5,574		5,658	6,276	354		972	(618)		5,658		(84)	(84)	48	
285512-10-9	ELECTRONIC ARTS INC		04/15/2014	ITG	6,500.000	177,513		80,275	149,110	(68,835)			(68,835)		80,275		97,238	97,238		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		04/15/2014	ITG	1,000.000	38,963		14,063	38,730	(24,667)			(24,667)		14,063		24,900	24,900		
532457-10-8	ELI LILLY & CO		09/22/2014	Various	244,134.000	15,627,081		11,530,475	12,347,508	(923,612)			(923,612)		11,530,480		4,096,601	4,096,601	233,882	
28660G-10-6	ELIZABETH ARDEN INC		04/15/2014	ITG	800.000	22,204		23,608	28,360	(4,276)		476	(4,752)		23,608		(1,404)	(1,404)		
268648-10-2	EMC CORP		12/09/2014	Various	28,118.000	816,971		774,145							774,145		42,826	42,826	4,676	
29084Q-10-0	EMCOR GROUP INC		04/15/2014	ITG	1,000.000	44,104		20,404	42,440	(22,037)			(22,037)		20,404		23,701	23,701	160	
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		04/15/2014	ITG	400.000	9,294		6,224	9,196	(2,972)			(2,972)		6,224		3,071	3,071		
291005-10-6	EMERITUS CORP		04/15/2014	ITG	600.000	17,623		8,666	12,978	(4,312)			(4,312)		8,666		8,957	8,957		
291011-10-4	EMERSON ELEC CO		11/13/2014	Various	95,514.000	6,041,042		5,913,387	2,085,118	(443,010)		189	(443,199)		5,913,387		127,655	127,655	74,920	
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		04/15/2014	ITG	700.000	17,060		13,670	15,883	(2,213)			(2,213)		13,670		3,391	3,391	179	
292218-10-4	EMPLOYERS HOLDINGS INC		04/15/2014	ITG	500.000	9,720		6,471	15,825	(9,355)			(9,355)		6,471		3,249	3,249	30	
292475-20-9	EMULEX CORP		04/15/2014	ITG	1,800.000	12,992		11,768	12,888	(1,120)			(1,120)		11,768		1,224	1,224		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		04/15/2014	Various	579.575	16,690		13,739	16,622	(2,883)			(2,883)		13,739		2,951	2,951		
292554-10-2	ENCORE CAPITAL GROUP INC		04/15/2014	ITG	400.000	17,650		8,854	20,104	(11,250)			(11,250)		8,854		8,796	8,796		
292562-10-5	ENCORE WIRE CORP		04/15/2014	ITG	300.000	13,752		6,258	16,260	(10,002)			(10,002)		6,258		7,494	7,494	12	
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		04/15/2014	ITG	600.000	1,708		1,770	3,150	(1,380)			(1,380)		1,770		(62)	(62)		
29264F-20-5	ENDO HEALTH SOLUTIONS INC		03/04/2014	EXCHANGE	2,200.000	62,311		62,311	148,412	(86,101)			(86,101)		62,311					
29269A-10-2	ENDOCYTE INC		04/15/2014	ITG	300.000	5,526		1,128	3,207	(2,079)			(2,079)		1,128		4,398	4,398		
29266S-10-6	ENDOLOGIX INC		04/15/2014	ITG	900.000	10,622		9,500	15,696	(6,197)			(6,197)		9,500		1,122	1,122		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		04/15/2014	ITG	700.000	36,088		23,919	41,069	(17,150)			(17,150)		23,919		12,170	12,170	238	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	09/22/2014	Various	841,290.000	4,725,854		3,598,906	3,475,342	(75,057)			(75,057)	(27,797)	3,598,906	(58,948)	1,185,897	1,126,949	90,612	
29265N-10-8	ENERGEN CORP.		04/15/2014	ITG	1,400.000	110,372		59,892	99,050	(39,158)			(39,158)		59,892		50,479	50,479	210	
29266R-10-8	ENERGIZER HOLDINGS INC		04/15/2014	ITG	3,000.000	291,163		215,984	324,720	(108,736)			(108,736)		215,984		75,179	75,179	1,500	
29273R-10-9	ENERGY TRANSFER PARTNERS		11/28/2014	Various	288,188.000	16,498,559		14,984,687	15,554,253	(1,449,813)			(1,449,813)		14,984,687		1,513,872	1,513,872	557,186	
G10082-14-0	ENERGY XII BERMUDA LTD		04/15/2014	ITG	1,300.000	29,715		29,040	35,178	(6,138)			(6,138)		29,040		675	675	156	
292764-10-7	ENERNOC		04/15/2014	ITG	400.000	8,686		3,600	6,884	(3,284)			(3,284)		3,600		5,086	5,086		
29275Y-10-2	ENERSYS		04/15/2014	ITG	900.000	57,718		18,929	63,081	(44,152)			(44,152)		18,929		38,789	38,789	113	
29285W-10-4	ENGILITY HOLDINGS INC		04/15/2014	ITG	333.000	14,100		5,210	11,122	(5,913)			(5,913)		5,210		8,891	8,891		
T3643A-14-5	ENI SPA	D	09/22/2014	Various	160,705.000	3,623,389		3,821,105	3,030,841	(53,721)			(53,721)	(55,867)	3,821,105	(45,234)	(152,482)	(197,716)	21,204	
293389-10-2	ENNIS BUSINESS FORMS, INC.		04/15/2014	ITG	500.000	7,810		6,583	8,850	(2,268)			(2,268)		6,583		1,227	1,227	175	
29355X-10-7	ENPRO INDUSTRIES INC		04/15/2014	ITG	400.000	28,385		12,021	23,060	(11,039)			(11,039)		12,021		16,364	16,364		
G3157S-10-6	ENSCO PLC	F	04/15/2014	Various	93,188.000	4,858,232		4,698,918	5,328,490	47,977		677,549	(629,572)		4,698,918		159,315	159,315	1,650	
29358P-10-1	ENSIGN GROUP INC		04/15/2014	ITG	300.000	12,781		6,836	13,281	(6,446)			(6,446)		6,836		5,946	5,946	42	
G3075P-10-1	ENSTAR GROUP LTD		04/15/2014	ITG	200.000	26,193		18,704	27,782	(9,078)			(9,078)		18,704		7,489	7,489		
29362U-10-4	ENTEGRIS INC		04/15/2014	ITG	2,800.000	32,410		18,474	32,480	(14,006)			(14,006)		18,474		13,936	13,936		
293639-10-0	ENTERCOM COMMUNICATIONS CORP		04/15/2014	ITG	400.000	4,055		2,228	4,204	(1,976)			(1,976)		2,228		1,827	1,827		

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
29364G-10-3	ENTERGY CORP		04/15/2014	ITG	3,500.000	250,862		223,370	221,445	12,711		10,786	1,925		223,370		27,492	27,492	2,905	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/28/2014	Various	334,027.000	21,513,519		17,287,116	17,738,631	(1,775,844)			(1,775,844)		17,287,116		4,226,403	4,226,403	406,961	
29384R-10-5	ENTROPIC COMMUNICATIONS INC		04/15/2014	ITG	1,500.000	5,757		6,135	7,065	(541)		389	(930)		6,135		(378)	(378)		
29404K-10-6	ENVESTNET INC		04/15/2014	ITG	300.000	10,377		3,022	12,090	(9,068)			(9,068)		3,022		7,356	7,356		
293904-10-8	ENZON PHARMACEUTICALS INC		04/15/2014	ITG	700.000	611		672	812	364		504	(140)		672		(61)	(61)		
26875P-10-1	EOG RESOURCES INC COM		11/28/2014	Various	44,496.000	4,376,703		3,293,202	1,421,269	(525,784)			(525,784)		3,293,202		1,083,501	1,083,501	6,175	
26882D-10-9	EPIQ SYSTEMS INC		04/15/2014	ITG	400.000	5,648		5,014	6,484	(1,470)			(1,470)		5,014		634	634	36	
26883D-10-8	EPL OIL AND GAS INC		04/15/2014	ITG	400.000	15,359		4,463	11,400	(6,937)			(6,937)		4,463		10,896	10,896		
26884U-10-9	EPR PROPERTIES		04/15/2014	ITG	700.000	37,466		25,730	34,412	(8,682)			(8,682)		25,730		11,737	11,737	783	
26884L-10-9	EQT CORPORATION		11/28/2014	GOLDMAN, SACHS & CO.	35,389.000	3,258,964		3,008,413	1,214,903	(161,332)			(161,332)		3,008,413		250,551	250,551	1,364	
294429-10-5	EQUIFAX IN C COM		04/15/2014	ITG	2,500.000	164,261		78,099	172,725	(94,627)			(94,627)		78,099		86,163	86,163	625	
29444U-50-2	EQUINIX INC		04/15/2014	Various	41,706.000	7,489,102		6,808,607	7,400,730	(592,123)			(592,123)		6,808,607		680,496	680,496		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		04/15/2014	ITG	1,400.000	57,587		43,631	50,722	(7,091)			(7,091)		43,631		13,956	13,956	805	
294752-10-0	EQUITY ONE INC		04/15/2014	ITG	1,100.000	24,401		17,355	24,684	(7,329)			(7,329)		17,355		7,046	7,046	242	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/22/2014	Various	23,432.000	1,423,764		1,198,121	1,215,418	(17,296)			(17,296)		1,198,121		225,643	225,643	40,518	
26885G-10-9	ERA GROUP INC		04/15/2014	ITG	400.000	11,114		7,293	12,344	(5,051)			(5,051)		7,293		3,821	3,821		
296315-10-4	ESCO TECHNOLOGIES INC		04/15/2014	ITG	400.000	13,610		10,525	13,704	(3,179)			(3,179)		10,525		3,085	3,085	64	
297178-10-5	ESSEX PROPERTY		04/23/2014	Various	961.000	160,449		124,993	137,913	(12,920)			(12,920)		124,993		35,456	35,456	2,326	
518439-10-4	ESTEE LAUDER COS.		04/15/2014	ITG	5,900.000	412,604		269,094	444,388	(175,294)			(175,294)		269,094		143,510	143,510	1,180	
297425-10-0	ESTERLINE CORP.		04/15/2014	ITG	600.000	62,290		31,961	61,176	(29,215)			(29,215)		31,961		30,328	30,328		
G3205Z-10-2	ESURE GROUP PLC	D	03/14/2014	Various	450,824.000	2,000,935		1,757,425	1,865,212	(57,502)			(57,502)	(50,285)	1,757,425	56,457	187,053	243,510		
297602-10-4	ETHAN ALLEN INTERIORS		04/15/2014	ITG	600.000	14,063		8,337	18,252	(9,915)			(9,915)		8,337		5,726	5,726	120	
298736-10-9	EURONET WORLDWIDE INC		04/15/2014	ITG	900.000	36,113		14,404	43,065	(28,661)			(28,661)		14,404		21,709	21,709		
29977A-10-5	EVERCORE PARTNETS INC C-A		04/15/2014	ITG	500.000	24,602		11,585	29,890	(18,305)			(18,305)		11,585		13,017	13,017	125	
G3223R-10-8	EVEREST RE GROUP LTD		09/22/2014	Various	29,174.000	4,697,428		3,685,032	4,547,351	(862,320)			(862,319)		3,685,032		1,012,396	1,012,396	55,173	
811054-40-2	EW SCRIPPS CLASS A		04/15/2014	ITG	700.000	11,566		4,947	15,204	(10,257)			(10,257)		4,947		6,619	6,619		
30063P-10-5	EXACT SCIENCES CORP		04/15/2014	ITG	1,000.000	11,996		6,552	11,690	(5,138)			(5,138)		6,552		5,444	5,444		
30064E-10-9	EXACTECH INC		04/15/2014	ITG	100.000	2,259		1,407	2,376	(969)			(969)		1,407		852	852		
30066A-10-5	EXAMWORKS GROUP INC		04/15/2014	ITG	700.000	24,465		7,163	20,909	(13,746)			(13,746)		7,163		17,302	17,302		
300645-10-8	EXAR CORPORATION		04/15/2014	ITG	600.000	6,602		3,489	7,074	(3,585)			(3,585)		3,489		3,113	3,113		
269279-40-2	EXCO RESOURCES INC		04/15/2014	ITG	2,500.000	14,948		13,050	13,275	6,375		6,600	(225)		13,050		1,898	1,898	125	
30162A-10-8	EXELIS INC		04/15/2014	ITG	3,400.000	60,974		36,464	64,804	(28,340)			(28,340)		36,464		24,510	24,510	702	
30161Q-10-4	EXELIXIS INC		04/15/2014	ITG	2,400.000	7,621		8,496	14,712	(3,744)		2,472	(6,216)		8,496		(875)	(875)		
30161N-10-1	EXELON CORP COM		10/20/2014	Various	579,675.000	17,600,837		16,835,288	15,877,298	2,576,788		1,618,798	957,990		16,835,288		765,549	765,549	179,699	
302081-10-4	EXLSERVICE HLDGS INC		04/15/2014	ITG	400.000	11,142		8,807	11,048	(2,241)			(2,241)		8,807		2,335	2,335		
30212P-30-3	EXPEDIA IN C DEL COM		04/15/2014	ITG	1,950.000	136,953		49,871	135,837	(85,966)			(85,966)		49,871		87,082	87,082	293	
302130-10-9	EXPEDITORS INTL WA INC COM		04/15/2014	Various	4,200.000	163,382		165,942	185,850	(10,860)		9,048	(19,908)		165,942		(2,560)	(2,560)		
30214U-10-2	EXPONENT INC		04/15/2014	ITG	300.000	21,191		12,394	23,232	(10,838)			(10,838)		12,394		8,797	8,797	75	
30219E-10-3	EXPRESS INC		04/15/2014	ITG	1,000.000	14,924		11,130	18,670	(7,540)			(7,540)		11,130		3,794	3,794		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/09/2014	Various	87,085.000	6,298,914		5,609,236	1,172,938	(421,902)			(421,902)		5,609,236		689,678	689,678		
30225X-10-3	EXTERRAN HOLDINGS INC		04/15/2014	ITG	1,100.000	47,738		10,606	37,620	(27,014)			(27,014)		10,606		37,133	37,133	165	
30225T-10-2	EXTRA SPACE STORAGE INC		04/15/2014	ITG	1,800.000	88,136		34,521	75,834	(41,313)			(41,313)		34,521		53,615	53,615	720	
30226D-10-6	EXTREME NETWORKS		04/15/2014	ITG	1,400.000	7,774		3,683	9,800	(6,117)			(6,117)		3,683		4,091	4,091		
30231G-10-2	EXXON MOBIL CORP		09/22/2014	Various	146,284.000	14,160,908		12,821,347	14,803,941	(1,976,672)		5,875	(1,982,546)		12,821,395		1,339,514	1,339,514	81,995	
302301-10-6	EZCORP INC CL A		04/15/2014	ITG	700.000	7,729		7,553	8,183			630	(630)		7,553		176	176		
302491-30-3	F M C CORP.		04/15/2014	ITG	2,800.000	210,270		100,248	211,288	(111,040)			(111,040)		100,248		110,022	110,022	798	
315616-10-2	F5 NETWORKS INC		12/09/2014	Various	6,739.000	828,958		695,742	181,720	(27,248)		1	(27,249)		695,742		133,216	133,216		
G3323L-10-0	FABRINET		04/15/2014	ITG	400.000	8,064		4,636	8,224	(3,588)			(3,588)		4,636		3,428	3,428		
30303M-10-2	FACEBOOK INC		10/23/2014	Various	35,800.000	2,076,748		1,085,541	1,956,828	(871,287)			(871,287)		1,085,541		991,207	991,207		
303075-10-5	FACTSET RESEARCH SYSTEMS		04/15/2014	ITG	900.000	93,557		81,921	97,722	(15,801)			(15,801)		81,921		11,636	11,636	315	
303250-10-4	FAIR ISAAC INC		04/15/2014	ITG	800.000	40,991		20,114	50,272	(30,158)			(30,158)		20,114		20,877	20,877	16	
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/15/2014	ITG	2,600.000	35,405		29,477	34,710	(5,233)			(5,233)		29,477		5,929	5,929		
306137-10-0	FALCONSTOR SOFTWARE INC		04/15/2014	ITG	500.000	736		685	675	10			10		685		51	51		
307000-10-9	FAMILY DOLLAR STORE		09/22/2014	Various	73,087.000	5,150,765		4,192,575	4,748,462	(249,927)		305,960	(555,887)		4,192,575		958,190	958,190	64,968	
311642-10-2	FARO TECHNOLOGIES INC		04/15/2014	ITG	400.000	18,890		12,523	23,320	(10,797)			(10,797)		12,523		6,367	6,367		
311900-10-4	FASTENAL CO		04/15/2014	ITG	5,500.000	274,575		188,091	261,305	(73,214)			(73,214)		188,091		86,484	86,484	1,375	
30239F-10-6	FBL FINANCIAL GROUP INC CL A		04/15/2014	ITG	300.000	12,960		7,975	13,437	(5,462)			(5,462)		7,975		4,985	4,985	105	
313549-40-4	FEDERAL MOGUL HOLDINGS CORP		04/15/2014	ITG	300.000	5,230		2,808	5,904	(3,096)			(3,096)		2,808		2,422	2,422		

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
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/22/2014	Various	33,725.000	3,945,580		3,396,114	3,420,052	(23,938)			(23,938)		3,396,114		549,466	549,466	96,572	
313855-10-8	FEDERAL SIGNAL CORP.		04/15/2014	ITG	700.000	10,242		2,583	10,255	(7,672)			(7,672)		2,583		7,659	7,659		
314211-10-3	FEDERATED INVESTORS		04/15/2014	ITG	1,900.000	55,197		33,912	54,720	(20,808)			(20,808)		33,912		21,285	21,285	475	
31428X-10-6	FEDEX CORP		04/15/2014	Various	6,400.000	843,752		458,895	920,128	(461,176)		57	(461,233)		458,895		384,857	384,857	1,920	
30241L-10-9	FEI COMPANY		04/15/2014	ITG	800.000	73,454		23,927	71,488	(47,561)			(47,561)		23,927		49,527	49,527	192	
31430F-10-1	FELCOR LODGING TRUST INC		04/15/2014	ITG	2,500.000	21,818		5,775	20,400	(14,626)			(14,626)		5,775		16,043	16,043	100	
315405-10-0	FERRO CORP.		04/15/2014	ITG	1,600.000	19,949		5,488	20,528	(15,040)			(15,040)		5,488		14,461	14,461		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/22/2014	Various	30,530.000	1,695,478		1,107,033	1,638,850	(531,817)			(531,817)		1,107,033		588,445	588,445	1,639	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		04/15/2014	Various	4,300.000	135,377		65,683	139,535	(73,852)			(73,852)		65,683		69,694	69,694	774	
316645-10-0	FIFTH & PACIFIC CO INC		02/27/2014	EXCHANGE	1,800.000	9,503		9,503	57,726	(48,223)			(48,223)		9,503					
31678A-10-3	FIFTH STREET FINANCE CORP		04/15/2014	ITG	1,400.000	13,068		13,143	12,950	193			193		13,143		(75)	(75)	466	
316773-10-0	FIFTH THIRD BANCORP		12/09/2014	GOLDMAN, SACHS & CO.	28,329.000	580,734		539,274							539,274		41,460	41,460		
317485-10-0	FINANCIAL ENGINES INC		04/15/2014	ITG	700.000	31,374		12,895	48,636	(35,741)			(35,741)		12,895		18,479	18,479	77	
31787A-50-7	FINISAR CORP		07/15/2014	Various	1,800.000	45,507		32,451	43,056	(10,605)			(10,605)		32,451		13,056	13,056		
317923-10-0	FINISH LINE INC		04/15/2014	ITG	1,000.000	25,822		20,510	28,170	(7,660)			(7,660)		20,510		5,312	5,312	80	
31847R-10-2	FIRST AMERICAN FINANCIAL		04/15/2014	ITG	1,500.000	38,984		19,683	42,300	(22,617)			(22,617)		19,683		19,301	19,301	180	
318910-10-6	FIRST BANCORP NC		04/15/2014	ITG	100.000	1,822		975	1,662	(687)			(687)		975		847	847	16	
31942D-10-7	FIRST CASH FINL SVCS INC		04/15/2014	ITG	600.000	29,964		24,995	37,104	(12,110)			(12,110)		24,995		4,970	4,970		
31946M-10-3	FIRST CITIZENS BCSH CL A		04/15/2014	ITG	86.000	19,562		12,666	19,146	(6,480)			(6,480)		12,666		6,896	6,896	52	
319829-10-7	FIRST COMMONWEALTH FINL CORP		04/15/2014	ITG	1,500.000	12,976		5,646	13,230	(7,584)			(7,584)		5,646		7,330	7,330	105	
31983A-10-3	FIRST COMMUNITY BANCSHARES		04/15/2014	ITG	100.000	1,540		1,035	1,670	(635)			(635)		1,035		505	505	12	
320218-10-0	FIRST FINANCIAL CORP INDIANA		04/15/2014	ITG	200.000	6,312		5,506	7,312	(1,806)			(1,806)		5,506		806	806	96	
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		04/15/2014	ITG	200.000	12,046		5,006	13,302	(8,296)			(8,296)		5,006		7,040	7,040	38	
320209-10-9	FIRST FINL BANCORP		04/15/2014	ITG	800.000	13,590		11,214	13,944	(2,730)			(2,730)		11,214		2,375	2,375	240	
32020R-10-9	FIRST FINL BANKSHARES INC		04/15/2014	ITG	400.000	23,209		10,479	26,528	(16,049)			(16,049)		10,479		12,730	12,730	208	
320517-10-5	FIRST HORIZON NATL CORP		04/15/2014	ITG	4,700.000	54,253		29,187	54,755	(25,568)			(25,568)		29,187		25,066	25,066	470	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/15/2014	ITG	1,700.000	32,258		13,956	29,665	(15,709)			(15,709)		13,956		18,302	18,302	319	
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		04/15/2014	ITG	100.000	2,646		1,085	2,837	(1,752)			(1,752)		1,085		1,561	1,561	16	
320817-10-9	FIRST MERCHANTS CORP		04/15/2014	ITG	200.000	4,066		1,438	4,552	(3,115)			(3,115)		1,438		2,629	2,629	10	
320867-10-4	FIRST MIDWEST BANCORP		04/15/2014	ITG	1,300.000	20,625		10,047	22,789	(12,742)			(12,742)		10,047		10,578	10,578	182	
33582V-10-8	FIRST NIAGARA FINL GRP INC		04/15/2014	ITG	5,600.000	49,859		42,448	59,472	(17,024)			(17,024)		42,448		7,411	7,411	448	
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/15/2014	ITG	800.000	10,266		9,403	9,304	99			99		9,403		863	863	120	
33616C-10-0	FIRST REPUBLIC BANK		04/15/2014	ITG	100.000	5,239		3,364	5,235	(1,872)			(1,872)		3,364		1,875	1,875	12	
336433-10-7	FIRST SOLAR		04/15/2014	Various	1,700.000	112,561		52,930	92,888	(38,729)		1,230	(39,959)		52,930		59,631	59,631		
337932-10-7	FIRSTENERGY CORP		04/15/2014	ITG	8,500.000	287,051		261,630	280,330	105,610		124,310	(18,700)		261,630		25,421	25,421	3,060	
337915-10-2	FIRSTMERIT CORP		04/15/2014	ITG	2,859.000	56,135		37,803	63,556	(25,752)			(25,752)		37,803		18,332	18,332	457	
337738-10-8	FISERV INC COM		09/22/2014	Various	90,562.000	5,738,877		3,844,750	5,347,686	(1,502,936)			(1,502,936)		3,844,750		1,894,127	1,894,127		
33829M-10-1	FIVE BELOW INC		04/15/2014	Various	200.000	7,711		7,708	8,640	1,076		2,008	(932)		7,708		3	3		
337930-70-5	FLAGSTAR BANCORP INC.		04/15/2014	ITG	240.000	4,756		1,243	4,709	(3,466)			(3,466)		1,243		3,513	3,513		
339041-10-5	FLEETCOR TECHNOLOGIES I		04/15/2014	ITG	800.000	87,536		44,751	93,736	(48,985)			(48,985)		44,751		42,785	42,785		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	12/09/2014	Various	1,076,201.000	11,849,161		7,878,985	8,362,082	(483,097)			(483,097)		7,878,985		3,970,177	3,970,177		
302445-10-1	FLIR SYSTEMS INC		04/15/2014	ITG	3,200.000	111,334		65,440	96,320	(30,880)			(30,880)		65,440		45,894	45,894	320	
343389-10-2	FLOTEK INDUSTRIES INC		04/15/2014	ITG	1,100.000	31,684		5,516	22,077	(16,561)			(16,561)		5,516		26,169	26,169		
343498-10-1	FLOWERS INDUSTRIES, INC.		04/15/2014	ITG	5,100.000	102,370		66,234	109,497	(43,263)			(43,263)		66,234		36,136	36,136	574	
34354P-10-5	FLOWSERVE CORPORATION		04/15/2014	ITG	3,600.000	271,981		99,539	283,788	(184,249)			(184,249)		99,539		172,442	172,442	1,080	
34385P-10-8	FLUIDIGM CORP DEL		04/15/2014	ITG	300.000	10,468		4,384	11,496	(7,112)			(7,112)		4,384		6,084	6,084		
343412-10-2	FLUOR CORP		04/15/2014	ITG	3,400.000	255,397		168,016	272,986	(104,970)			(104,970)		168,016		87,381	87,381	1,258	
343873-10-5	FLUSHING FINANCIAL CORP		04/15/2014	ITG	400.000	7,919		4,278	8,280	(4,002)			(4,002)		4,278		3,641	3,641	60	
30249U-10-1	FMC TECHNOLOGIES INC		04/15/2014	ITG	4,800.000	255,353		187,390	250,608	(63,218)			(63,218)		187,390		67,963	67,963		
302520-10-1	FNB CORP		04/15/2014	ITG	2,300.000	29,293		19,346	29,026	(9,680)			(9,680)		19,346		9,947	9,947	276	
344849-10-4	FOOT LOCKER INC		04/15/2014	ITG	4,600.000	204,772		101,027	190,624	(89,573)			(89,573)		101,051		103,721	103,721	1,932	
345370-86-0	FORD MTR C O DEL COM PAR U		10/13/2014	Various	68,800.000	1,083,762		688,041	1,061,584	(373,543)			(373,543)		688,041		395,721	395,721	8,600	
345550-10-7	FOREST CITY ENTERPRISES INC		04/15/2014	ITG	2,100.000	39,066		23,129	40,110	(16,981)			(16,981)		23,129		15,938	15,938		
345838-10-6	FOREST LABS INC		05/30/2014	Various	82,664.000	7,556,621		3,122,128	4,962,320	(1,840,192)			(1,840,192)		3,122,128		4,434,493	4,434,493		
346091-70-5	FOREST OIL CORP.		04/15/2014	ITG	2,100.000	3,970		4,011	7,581	1,008		4,578	(3,570)		4,011		(41)	(41)		
346233-10-9	FORESTAR GROUP INC		04/15/2014	ITG	600.000	10,038		6,546	12,762	(6,216)			(6,216)		6,546		3,492	3,492		
346375-10-8	FORMFACTOR INC		04/15/2014	ITG	1,000.000	5,861		5,060	6,020	(960)			(960)		5,060		801	801		
346563-10-9	FORRESTER RESEARCH INC		04/15/2014	ITG	300.000	10,455		9,856	11,478	(1,622)			(1,622)		9,856		599	599	48	

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
34959E-10-9	FORTINET INC		04/15/2014	ITG	1,800.000	36,899		29,847	34,434	(4,587)			(4,587)		29,847		7,052	7,052		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/15/2014	Various	1,200.000	48,274		47,489	54,840	(6,633)		719	(7,352)		47,489		785	785	144	
349853-10-1	FORWARD AIR CORP		04/15/2014	ITG	600.000	27,095		15,337	26,346	(11,009)			(11,009)		15,337		11,758	11,758	72	
34988V-10-6	FOSSIL GROUP INC		04/15/2014	ITG	1,100.000	117,407		95,167	131,934	(36,767)			(36,767)		95,167		22,240	22,240		
350060-10-9	FOSTER LB CO CL A		04/15/2014	ITG	100.000	4,757		2,226	4,729	(2,503)			(2,503)		2,226		2,531	2,531	3	
H27178-10-4	FOSTER WHEELER AG	R	04/15/2014	ITG	2,400.000	79,409		45,109	79,248	(34,139)			(34,139)		45,109		34,300	34,300		
353514-10-2	FRANKLIN ELECTRIC, INC.		04/15/2014	ITG	800.000	31,792		14,694	35,712	(21,018)			(21,018)		14,694		17,098	17,098	62	
354613-10-1	FRANKLIN RES INC		04/15/2014	ITG	11,100.000	574,872		382,619	640,803	(258,184)			(258,184)		382,619		192,253	192,253	2,664	
35471R-10-6	FRANKLIN STREET PROPERTIES		04/15/2014	ITG	1,000.000	12,240		10,903	11,950	(1,047)			(1,047)		10,903		1,337	1,337	190	
356108-10-0	FRED'S INC		04/15/2014	ITG	500.000	8,708		5,402	9,260	(3,858)			(3,858)		5,402		3,307	3,307	30	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/15/2014	ITG	22,804.000	746,281		718,043	860,623	(142,580)			(142,580)		718,043		28,238	28,238	14,253	
357023-10-0	FREIGHTCAR AMERICA INC		04/15/2014	ITG	200.000	4,820		2,882	5,324	(2,442)			(2,442)		2,882		1,938	1,938	12	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		04/15/2014	ITG	1,800.000	47,718		42,595	50,940	(8,345)			(8,345)		42,595		5,123	5,123	225	
35804H-10-6	FRESH MKT INC		04/15/2014	ITG	600.000	21,130		20,100	24,300	(1,151)		3,049	(4,200)		20,100		1,030	1,030		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		04/15/2014	ITG	20,900.000	116,864		95,931	97,185	(1,254)			(1,254)		95,931		20,933	20,933	2,090	
30281V-10-8	FTD INC		04/15/2014	ITG	300.000	9,274		4,437	9,774	(5,337)			(5,337)		4,437		4,837	4,837		
302941-10-9	FTI CONSULTING INC		04/15/2014	ITG	800.000	25,532		20,808	32,912	(12,104)			(12,104)		20,808		4,724	4,724		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		04/15/2014	ITG	300.000	3,023		3,228	4,161	786		1,719	(933)		3,228		(205)	(205)		
359523-10-7	FUEL TECH INC		04/15/2014	ITG	400.000	2,106		1,728	2,836	(1,108)			(1,108)		1,728		378	378		
359694-10-6	FULLER (H.B.) CO.		04/15/2014	ITG	800.000	36,036		14,698	41,632	(26,934)			(26,934)		14,698		21,338	21,338	80	
360271-10-0	FULTON FINANCIAL CORP		04/15/2014	ITG	3,700.000	44,777		29,625	48,396	(18,771)			(18,771)		29,625		15,152	15,152	592	
361086-10-1	FURMANITE CORP		04/15/2014	ITG	400.000	3,593		2,156	4,248	(2,092)			(2,092)		2,156		1,437	1,437		
302695-10-1	FX ENERGY INC		04/15/2014	ITG	900.000	3,409		3,006	3,294	518		806	(288)		3,006		403	403		
361268-10-5	G & K SERVICES		04/15/2014	ITG	400.000	23,134		10,422	24,892	(14,470)			(14,470)		10,422		12,713	12,713	108	
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	09/23/2014	Various	80,920.000	1,559,861		1,457,804	1,578,638	(83,526)		2,136	(85,662)	(35,172)	1,457,804	(23,938)	125,996	102,057		
361438-10-4	GAMCO INVESTORS INC		04/15/2014	ITG	100.000	7,142		3,919	8,697	(4,778)			(4,778)		3,919		3,223	3,223	6	
36467W-10-9	GAMESTOP C ORP NEW CL A		04/15/2014	ITG	2,700.000	111,586		64,273	133,002	(68,729)			(68,729)		64,273		47,313	47,313	891	
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		04/15/2014	Various	1,300.000	54,490		34,566	66,053	(31,487)			(31,487)		34,566		19,924	19,924	676	
364730-10-1	GANNETT IN C COM		04/15/2014	ITG	5,200.000	135,045		56,738	153,816	(97,078)			(97,078)		56,738		78,307	78,307	2,000	
364760-10-8	GAP INC		04/15/2014	ITG	7,900.000	300,786		131,926	308,732	(176,806)			(176,806)		131,926		168,860	168,860	3,318	
H2906T-10-9	GARMIN LTD		04/15/2014	ITG	2,400.000	132,686		75,620	110,928	(35,308)			(35,308)		75,620		57,066	57,066	1,080	
366651-10-7	GARTNER GROUP INC NEW		04/15/2014	ITG	1,900.000	126,302		73,196	134,995	(61,799)			(61,799)		73,196		53,106	53,106		
367299-20-3	GASTAR EXPLORATION INC		02/06/2014	EXCHANGE	800.000	1,328		1,328	5,536	(4,208)			(4,208)		1,328					
361448-10-3	GATX CORP.		04/15/2014	ITG	700.000	46,444		22,114	36,519	(14,405)			(14,405)		22,114		24,330	24,330	231	
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		04/15/2014	ITG	400.000	720		656	1,000	(136)		208	(344)		656		64	64		
368682-10-0	GENCORP, INC.		04/15/2014	ITG	500.000	8,353		2,025	9,010	(6,985)			(6,985)		2,025		6,328	6,328		
368736-10-4	GENERAC HOLDINGS INC		04/15/2014	ITG	700.000	39,461		19,115	39,648	(20,533)			(20,533)		19,115		20,346	20,346		
369300-10-8	GENERAL CABLE CORP		04/15/2014	ITG	900.000	23,015		21,635	26,469	(4,834)			(4,834)		21,635		1,379	1,379	162	
369385-10-9	GENERAL COMMUNICATION - CL A		04/15/2014	ITG	600.000	6,303		5,030	6,690	(1,660)			(1,660)		5,030		1,273	1,273		
369550-10-8	GENERAL DYNAMICS CORP		09/22/2014	Various	56,507.000	6,891,157		3,937,095	5,006,247	(1,505,076)			(1,505,076)		3,937,095		2,954,063	2,954,063	76,987	
369604-10-3	GENERAL EL EC CO COM		12/09/2014	Various	99,948.000	2,522,268		2,557,815							2,557,815		(35,547)	(35,547)	17,141	
370023-10-3	GENERAL GROWTH PROPERTIES		09/22/2014	Various	8,700.000	194,626		106,546	174,609	(68,063)			(68,063)		106,546		88,080	88,080	2,523	
370334-10-4	GENERAL MLS INC		10/06/2014	Various	368,108.000	18,615,963		16,744,907	17,745,501	(1,643,972)			(1,643,972)		16,744,921		1,871,042	1,871,042	402,907	
370373-10-2	GENERAL MOLY INC		04/15/2014	ITG	1,300.000	1,335		1,287	1,742	689		1,144	(455)		1,287		48	48		
37045V-10-0	GENERAL MOTORS CO		10/15/2014	Various	14,200.000	465,407		291,638	580,354	(288,716)			(288,716)		291,638		173,769	173,769	4,260	
371532-10-2	GENESCO, INC.		04/15/2014	ITG	500.000	37,771		25,296	36,530	(11,234)			(11,234)		25,296		12,475	12,475		
371559-10-5	GENESE WYOMING INC CL A		04/15/2014	ITG	800.000	75,598		37,485	76,840	(39,355)			(39,355)		37,485		38,113	38,113		
372284-20-8	GENIE ENERGY LTD B SHARES		04/15/2014	ITG	400.000	3,333		3,623	4,084	(461)			(461)		3,623		(290)	(290)		
37244C-10-1	GENOMIC HEALTH		04/15/2014	ITG	300.000	8,094		5,852	8,781	(2,929)			(2,929)		5,852		2,241	2,241		
371901-10-9	GENTEX CORP		04/15/2014	ITG	2,700.000	76,606		66,673	89,073	(22,400)			(22,400)		66,673		9,933	9,933	756	
37253A-10-3	GENTHERM INC		04/15/2014	ITG	300.000	10,341		3,726	8,043	(4,317)			(4,317)		3,726		6,615	6,615		
37247A-10-2	GENTIVA HEALTH SERVICES INC		04/15/2014	ITG	400.000	3,051		1,656	4,964	(3,308)			(3,308)		1,656		1,395	1,395		
372460-10-5	GENUINE PARTS CO		09/22/2014	Various	19,587.000	1,722,607		1,440,582	1,629,443	(188,860)			(188,860)		1,440,582		282,025	282,025	40,391	
37247D-10-6	GENWORTH FINL INC		04/15/2014	ITG	9,900.000	157,732		58,572	153,747	(95,175)			(95,175)		58,572		99,160	99,160		
36159R-10-3	GEO GROUP INC		04/15/2014	ITG	1,152.000	36,819		19,121	37,117	(17,996)			(17,996)		19,121		17,697	17,697	657	
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		04/15/2014	ITG	200.000	12,655		5,685	18,966	(13,282)			(13,282)		5,685		6,970	6,970		
374163-10-3	GERON CORP		04/15/2014	ITG	1,700.000	3,111		2,516	8,058	(5,542)			(5,542)		2,516		595	595		
374297-10-9	GETTY REALTY CORP		04/15/2014	Various	300.000	5,633		4,471	5,511	(1,040)			(1,040)		4,471		1,162	1,162	114	

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
374396-10-9	GEVO INC		04/15/2014	ITG	100.000	98		117	143	17			43	(26)	117		(19)	(19)		
361652-20-9	GFI GROUP INC		04/15/2014	ITG	1,100.000	3,900		3,905	4,301	(77)		319	(396)		3,905		(5)	(5)	55	
374689-10-7	GIBRALTAR INDS INC		04/15/2014	ITG	500.000	8,545		4,175	9,295	(5,120)			(5,120)		4,175		4,369	4,369		
36237H-10-1	G-III APPAREL GROUP LTD		04/15/2014	ITG	400.000	28,715		9,574	29,516	(19,942)			(19,942)		9,574		19,141	19,141		
375558-10-3	GILEAD SCIENCES INC		07/16/2014	Various	31,300.000	2,114,137		637,219	2,352,195	(1,714,721)		255	(1,714,976)		637,219		1,476,917	1,476,917		
37637Q-10-5	GLACIER BANCORP INC		04/15/2014	ITG	1,100.000	29,241		10,307	32,769	(22,462)			(22,462)		10,307		18,934	18,934	176	
376535-10-0	GLADSTONE CAPITAL CORP		04/15/2014	ITG	400.000	3,846		2,885	3,840	(955)			(955)		2,885		961	961	84	
377316-10-4	GLATFELTER		04/15/2014	ITG	700.000	17,926		9,320	19,348	(10,028)			(10,028)		9,320		8,606	8,606	147	
379302-10-2	GLIMCHER REALTY TRUST		04/15/2014	ITG	1,900.000	18,797		12,470	17,784	(5,314)			(5,314)		12,470		6,328	6,328	380	
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		04/15/2014	ITG	700.000	4,618		1,825	6,993	(5,168)			(5,168)		1,825		2,794	2,794		
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES		04/15/2014	ITG	400.000	32		48	644			596	(596)		48		(16)	(16)		
G39319-10-1	GLOBAL INDEMNITY PLC		04/15/2014	ITG	300.000	7,683		5,168	7,590	(2,422)			(2,422)		5,168		2,514	2,514		
37940X-10-2	GLOBAL PAYMENTS INC.		04/15/2014	ITG	1,600.000	106,042		64,412	103,984	(39,572)			(39,572)		64,412		41,631	41,631	32	
37954N-20-6	GLOBE SPECIALTY METALS		04/15/2014	ITG	1,200.000	23,994		17,945	21,612	(3,667)			(3,667)		17,945		6,049	6,049	90	
36191G-10-7	GNC HOLDINGS INC CLASS A		04/15/2014	Various	1,500.000	66,343		65,823	87,675	(6,728)		15,124	(21,852)		65,823		520	520	240	
38068T-10-5	GOLD RESOURCE CORP		04/15/2014	ITG	700.000	3,369		3,346	3,171	1,470		1,295	175		3,346		23	23	28	
380956-40-9	GOLDCORP INC	A	12/17/2014	Various	61,135.000	1,060,685		1,407,939							1,407,939		(347,254)	(347,254)	26,747	
381119-10-6	GOLDEN MINERALS CO		04/15/2014	ITG	500.000	408		236	236						236		172	172		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/09/2014	MORGAN STANLEY	3,280.000	636,971		323,794	581,413	(257,619)			(257,619)		323,794		313,177	313,177	2,211	
38173M-10-2	GOLUB CAPITAL BDC INC		04/15/2014	ITG	200.000	3,414		2,966	3,822	(856)			(856)		2,966		448	448	64	
382410-40-5	GOODRICH PETROLEUM CORP		04/15/2014	ITG	500.000	12,182		6,344	8,510	(2,166)			(2,166)		6,344		5,838	5,838		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/15/2014	ITG	4,600.000	118,458		48,054	109,710	(61,656)			(61,656)		48,054		70,404	70,404	230	
38259P-70-6	GOOGLE INC CLASS C		05/30/2014	Various	5,904.000	3,128,515		2,728,790							2,728,790		399,725	399,725		
38259P-50-8	GOOGLE INC.		05/29/2014	Various	6,022.000	7,242,000		6,666,043	6,748,916	(1,215,314)			(1,215,314)		6,666,043		575,957	575,957		
38269P-10-0	GORDMANS STORES INC		04/15/2014	ITG	100.000	457		546	767	455		676	(221)		546		(89)	(89)		
383082-10-4	GORMAN RUPP CO		04/15/2014	ITG	500.000	14,977		10,187	16,715	(6,528)			(6,528)		10,187		4,790	4,790	45	
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/15/2014	ITG	500.000	12,624		10,571	12,425	(1,854)			(1,854)		10,571		2,053	2,053	215	
384109-10-4	GRACO, INC.		04/15/2014	ITG	1,200.000	86,795		41,796	93,744	(51,948)			(51,948)		41,796		45,000	45,000	330	
384313-10-2	GRAFTECH INTERNATIONAL LTD		04/15/2014	ITG	1,800.000	19,680		16,182	20,214	(4,032)			(4,032)		16,182		3,498	3,498		
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		04/15/2014	ITG	99.000	66,012		32,114	65,669	(33,555)			(33,555)		32,114		33,898	33,898	505	
384802-10-4	GRAINGER W W INC		04/15/2014	ITG	1,456.000	362,617		240,372	371,892	(131,519)			(131,519)		240,372		122,244	122,244	1,354	
38526M-10-6	GRAND CANYON EDUCATION INC		04/15/2014	ITG	600.000	26,818		9,888	26,160	(16,272)			(16,272)		9,888		16,931	16,931		
387328-10-7	GRANITE CONSTRUCTION INC		04/15/2014	ITG	600.000	22,162		11,262	20,988	(9,726)			(9,726)		11,262		10,900	10,900	156	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/15/2014	ITG	3,000.000	29,003		11,042	28,800	(17,758)			(17,758)		11,042		17,960	17,960		
	GREAT BASIN GOLD LTD	C	05/28/2014	EXCHANGE	31,800.000															
390607-10-9	GREAT LAKES DREDGE DOCK CO		04/15/2014	ITG	500.000	4,296		2,067	4,600	(2,533)			(2,533)		2,067		2,229	2,229		
391164-10-0	GREAT PLAINS ENERGY INC		04/15/2014	ITG	2,600.000	69,938		51,111	63,024	(11,913)			(11,913)		51,111		18,828	18,828	598	
39153L-10-6	GREATBATCH INC		04/15/2014	ITG	400.000	18,382		8,234	17,696	(9,462)			(9,462)		8,234		10,149	10,149		
39304D-10-2	GREEN DOT CORP-CLASS A		04/15/2014	ITG	400.000	7,556		4,892	10,060	(5,168)			(5,168)		4,892		2,664	2,664		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		03/14/2014	EXCHANGE	2,609.000	61,572		61,572	197,188	(135,616)			(135,616)		61,572				652	
393222-10-4	GREEN PLAINS RENEWABLE ENERG		04/15/2014	ITG	400.000	10,957		1,840	7,756	(5,916)			(5,916)		1,840		9,117	9,117	16	
393657-10-1	GREENBRIER COMPANIES INC		04/15/2014	ITG	500.000	22,275		6,164	16,420	(10,257)			(10,257)		6,164		16,112	16,112		
395259-10-4	GREENHILL CO		04/15/2014	Various	500.000	23,799		14,295	28,970	(14,675)			(14,675)		14,295		9,504	9,504	225	
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		04/15/2014	ITG	500.000	15,712		10,393	16,855	(6,462)			(6,462)		10,393		5,319	5,319		
397624-10-7	GREIF INC.		04/15/2014	ITG	500.000	25,623		22,168	26,200	(4,033)			(4,033)		22,168		3,455	3,455	420	
398433-10-2	GRIFFON CORP		04/15/2014	ITG	900.000	9,914		7,381	11,889	(4,508)			(4,508)		7,381		2,534	2,534	27	
398905-10-9	GROUP 1 AUTOMOTIVE		04/15/2014	ITG	400.000	25,053		14,513	28,408	(13,895)			(13,895)		14,513		10,540	10,540	68	
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		04/15/2014	ITG	2,500.000	38,369		8,425	21,800	(13,375)			(13,375)		8,425		29,944	29,944		
401617-10-5	GUESS INC		04/15/2014	ITG	1,200.000	33,233		31,044	37,284	(6,240)			(6,240)		31,044		2,189	2,189	510	
40171V-10-0	GUIDEWIRE SOFTWARE INC		04/15/2014	ITG	800.000	32,219		37,517	39,256	(1,739)			(1,739)		37,517		(5,298)	(5,298)		
40222T-10-4	GULF COAST ULTRA DEEP ROYALTY TRUST		04/15/2014	ITG	2,185.000	6,438		4,632	4,545	87			87		4,632		1,806	1,806		
402307-10-2	GULF ISLAND FABRICATION		04/15/2014	ITG	300.000	6,806		6,245	6,966	(721)			(721)		6,245		561	561	30	
402629-20-8	GULFMARK OFFSHORE INC CLASS A		04/15/2014	ITG	100.000	4,307		3,518	4,713	(1,195)			(1,195)		3,518		789	789	25	
402635-30-4	GULFPORT ENERGY CORP		04/15/2014	ITG	1,500.000	109,880		59,409	94,725	(35,316)			(35,316)		59,409		50,472	50,472		
404030-10-8	H E EQUIPMENT SERVICES		04/15/2014	ITG	500.000	19,000		4,146	14,815	(10,669)			(10,669)		4,146		14,854	14,854		
093671-10-5	H&R BLOCK INC		04/15/2014	ITG	5,900.000	164,419		80,704	171,336	(90,632)			(90,632)		80,704		83,715	83,715	2,360	
405024-10-0	HAEMONETICS CORP		04/15/2014	ITG	1,000.000	32,824		29,189	42,130	(12,941)			(12,941)		29,189		3,635	3,635		
405217-10-0	HAIN CELESTIAL GROUP INC		04/15/2014	ITG	2,100.000	177,138		81,903	190,638	(108,735)			(108,735)		81,903		95,235	95,235		

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
405370-20-9	HALCON RESOURCES CORPORATION		04/15/2014	Various	772.000	3,877		2,941	2,980	1,853		1,891	(39)		2,941		936	936		
406216-10-1	HALLIBURTON CO		12/04/2014	Various	149,575.000	8,474,917		5,978,421	7,590,931	(1,612,510)			(1,612,510)		5,978,421		2,496,496	2,496,496	22,436	
40637H-10-9	HALOZYME THERAPEUTICS INC		04/15/2014	ITG	1,200.000	8,847		7,225	17,988	(10,763)			(10,763)		7,225		1,622	1,622		
40650V-10-0	HALYARD HEALTH INC		11/12/2014	DIRECT	0.380	9		14							14		(4)	(4)		
409321-50-2	HAMPTON ROADS BANKSHARES INC		04/15/2014	ITG	100.000	163		150	175	(25)			(25)		150		13	13		
410120-10-9	HANCOCK HLDG CO		04/15/2014	ITG	1,600.000	55,661		43,598	58,688	(15,090)			(15,090)		43,598		12,063	12,063	384	
410345-10-2	HANESBRANDS, INC		04/15/2014	ITG	2,000.000	150,690		49,934	140,540	(90,606)			(90,606)		49,934		100,756	100,756	600	
41043F-20-8	HANGER INC		04/15/2014	ITG	600.000	19,857		11,126	23,604	(12,478)			(12,478)		11,126		8,731	8,731		
410867-10-5	HANOVER INS GROUP INC CO		04/15/2014	ITG	800.000	46,636		28,772	47,768	(18,996)			(18,996)		28,772		17,864	17,864	296	
412822-10-8	HARLEY DAVIDSON INC		04/15/2014	ITG	5,600.000	363,319		227,379	387,744	(158,223)		2,143	(160,365)		227,379		135,940	135,940	1,540	
413086-10-9	HARMAN INTERNATIONAL		04/15/2014	ITG	1,400.000	143,661		42,760	114,590	(71,830)			(71,830)		42,760		100,901	100,901	420	
413160-10-2	HARMONIC LIGHTWAVES INC.		04/15/2014	ITG	2,300.000	14,813		9,945	16,974	(7,029)			(7,029)		9,945		4,868	4,868		
413875-10-5	HARRIS CORP.		09/23/2014	Various	225,020.000	16,556,446		12,185,853	15,708,646	(3,522,793)			(3,522,793)		12,185,853		4,370,593	4,370,593	110,323	
414585-10-9	HARRIS TEETER SUPERMARKETS INC		01/29/2014	MERGER	1,000.000	49,380		39,521	49,350	(9,829)			(9,829)		39,521		9,859	9,859	150	
415864-10-7	HARSCO CORP.		04/15/2014	ITG	1,300.000	29,683		25,483	36,439	(10,956)			(10,956)		25,483		4,200	4,200	533	
416196-10-3	HARTE HANKS COMMUNICATIONS		04/15/2014	ITG	700.000	5,682		5,593	5,474	430		311	119		5,593		89	89	60	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/09/2014	Various	25,084.000	971,432		741,489	333,316	(180,242)			(180,242)		741,489		229,943	229,943	2,760	
41754V-10-3	HARVEST NATURAL RESOURCES IN		04/15/2014	ITG	600.000	2,662		1,860	2,712	(852)			(852)		1,860		802	802		
418056-10-7	HASBRO INC COM		09/24/2014	GOLDMAN, SACHS & CO.	21,624.000	1,187,629		1,084,004	1,189,536	(105,532)			(105,532)		1,084,004		103,625	103,625	27,246	
41902R-10-3	HATTERAS FINANCIAL CORP		04/15/2014	ITG	1,000.000	19,648		16,340	16,340						16,340		3,308	3,308	1,000	
419596-10-1	HAVERTY FURNITURE		04/15/2014	ITG	200.000	4,936		1,916	6,260	(4,344)			(4,344)		1,916		3,020	3,020	16	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		04/15/2014	ITG	1,900.000	46,874		46,039	49,514	(3,475)			(3,475)		46,039		835	835	589	
419879-10-1	HAWAIIAN HOLDINGS INC		04/15/2014	ITG	200.000	2,561		864	1,926	(1,063)			(1,063)		864		1,698	1,698		
420261-10-9	HAWKINS INC		04/15/2014	ITG	200.000	7,151		6,707	7,438	(731)			(731)		6,707		444	444	72	
420877-20-1	HAYN INTERNATIONAL		04/15/2014	ITG	300.000	15,458		13,715	16,572	(2,858)			(2,858)		13,715		1,744	1,744	66	
40412C-10-1	HCA HOLDINGS INC		04/15/2014	ITG	5,500.000	267,080		152,328	262,405	(110,077)			(110,077)		152,328		114,752	114,752		
404132-10-2	HCC INSURANCE HOLDINGS INC		04/15/2014	ITG	2,300.000	103,540		63,320	106,122	(42,802)			(42,802)		63,320		40,220	40,220	1,035	
40414L-10-9	HCP INC		04/15/2014	Various	8,900.000	365,174		309,320	323,248	(7,323)		6,605	(13,928)		309,320		55,854	55,854	4,851	
42217K-10-6	HEALTH CARE REIT INC		04/15/2014	Various	6,074.000	368,948		300,567	325,384	(19,290)		5,527	(24,817)		300,567		68,381	68,381	3,498	
421933-10-2	HEALTH MANAGEMENT A		01/28/2014	Various	5,200.000	69,208		35,881	68,120	(32,239)			(32,239)		35,881		33,327	33,327		
42222G-10-8	HEALTH NET INC		04/15/2014	ITG	1,800.000	58,180		43,093	53,406	(10,313)			(10,313)		43,093		15,088	15,088		
421946-10-4	HEALTHCARE REALTY TRUST INC		04/15/2014	ITG	900.000	22,369		14,342	19,179	(4,837)			(4,837)		14,342		8,028	8,028	270	
421906-10-8	HEALTHCARE SERVICES GROUP INC		04/15/2014	ITG	1,000.000	29,751		15,851	28,370	(12,519)			(12,519)		15,851		13,900	13,900	171	
421924-30-9	HEALTHSOUTH CORP		05/29/2014	Various	2,000.000	69,460		29,852	66,640	(36,788)			(36,788)		29,852		39,608	39,608	720	
422245-10-0	HEALTHWAYS INC		04/15/2014	ITG	700.000	11,653		4,557	10,745	(6,188)			(6,188)		4,557		7,096	7,096		
422347-10-4	HEARTLAND EXPRESS INC		04/15/2014	ITG	1,100.000	24,066		14,985	21,582	(6,597)			(6,597)		14,985		9,081	9,081	22	
422340-10-2	HEARTLAND FINANCIAL USA INC		04/15/2014	ITG	100.000	2,510		1,385	2,879	(1,494)			(1,494)		1,385		1,126	1,126	10	
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		04/15/2014	ITG	700.000	27,958		13,866	34,888	(21,022)			(21,022)		13,866		14,092	14,092	60	
422368-10-0	HEARTWARE INTERNATIONAL INC		04/15/2014	ITG	200.000	17,173		12,909	18,792	(5,883)			(5,883)		12,909		4,264	4,264		
422704-10-6	HECLA MINING CO.		04/15/2014	ITG	5,600.000	17,558		17,192	17,248			56	(56)		17,192		366	366	14	
422806-10-9	HEICO CORP		04/15/2014	ITG	312.000	18,140		9,855	18,080	(8,225)			(8,225)		9,855		8,285	8,285	128	
422819-10-2	HEIDRICK & STRUGGLES		04/15/2014	ITG	300.000	5,787		3,696	6,042	(2,346)			(2,346)		3,696		2,091	2,091	39	
G4388N-10-6	HELEN OF TROY LTD		04/15/2014	ITG	600.000	38,807		15,192	29,706	(14,514)			(14,514)		15,192		23,615	23,615		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/15/2014	ITG	1,700.000	37,690		22,702	39,406	(16,704)			(16,704)		22,702		14,988	14,988		
423452-10-1	HELMERICH & PAYNE, INC.		04/15/2014	ITG	2,500.000	270,705		116,017	210,200	(94,183)			(94,183)		116,017		154,687	154,687	1,563	
426281-10-1	HENRY JACK & ASSOCIATES		04/15/2014	ITG	1,600.000	85,731		46,173	94,736	(48,563)			(48,563)		46,173		39,558	39,558	352	
G4412G-10-1	HERBALIFE LTD		04/15/2014	ITG	4,800.000	255,037		266,459	377,760	(111,301)			(111,301)		266,459		(11,422)	(11,422)	1,440	
427093-10-9	HERCULES OFFSHORE INC		04/15/2014	ITG	2,400.000	10,362		7,660	15,672	(8,012)			(8,012)		7,660		2,702	2,702		
427096-50-8	HERCULES TECHNOLOGY GROWTH		04/15/2014	ITG	800.000	10,984		7,114	13,120	(6,006)			(6,006)		7,114		3,870	3,870	248	
F48051-10-0	HERMES INTERNATIONAL	D	12/19/2014	DIRECT	1.850	637		622							622	(27)	42	15		
427825-10-4	HERSHA HOSPITALITY TRUST		04/15/2014	ITG	2,700.000	15,177		8,270	15,039	(6,769)			(6,769)		8,270		6,907	6,907	324	
427866-10-8	HERSHEY COMPANY		09/22/2014	Various	44,460.000	4,239,987		3,740,482	4,322,846	(582,357)			(582,357)		3,740,489		499,498	499,498	33,096	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/15/2014	ITG	7,100.000	183,960		91,274	203,202	(111,928)			(111,928)		91,274		92,686	92,686		
42809H-10-7	HESS CORP		04/15/2014	Various	160,001.000	13,442,278		11,456,165	13,280,083	(1,823,918)			(1,823,918)		11,456,165		1,986,113	1,986,113	40,000	
428236-10-3	HEWLETT-PACKARD CO		11/13/2014	Various	55,654.000	1,945,394		1,186,604	746,059	(399,693)			(399,693)		1,186,604		758,791	758,791	17,752	
428291-10-8	HEXCEL CORP.		04/15/2014	ITG	1,900.000	79,646		41,120	84,911	(43,791)			(43,791)		41,120		38,526	38,526		
40418F-10-8	HFF INC-CLASS A		04/15/2014	ITG	800.000	25,394		6,769	21,480	(14,711)			(14,711)		6,769		18,625	18,625	1,464	
42833L-10-8	HHGREGG INC		04/15/2014	ITG	300.000	2,400		2,064	4,191	(2,127)			(2,127)		2,064		336	336		

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
428567-10-1	HIBBETT SPORTS INC		04/15/2014	ITG	400.000	21,165		13,561	26,884	(13,323)			(13,323)		13,561		7,604	7,604		
42983D-10-4	HIGHER ONE HOLDINGS INC		04/15/2014	ITG	600.000	3,570		4,338	5,856	(522)		996	(1,518)		4,338		(768)	(768)		
431284-10-8	HIGHWOODS PROPERTIES		04/15/2014	ITG	1,400.000	53,457		39,085	50,638	(11,554)			(11,554)		39,085		14,373	14,373	595	
431466-10-1	HILL INTERNATIONAL INC		04/15/2014	ITG	600.000	3,804		1,794	2,370	(576)			(576)		1,794		2,010	2,010		
431475-10-2	HILL ROM HOLDINGS INC		04/15/2014	ITG	1,300.000	46,890		39,605	53,742	(14,138)			(14,138)		39,605		7,285	7,285	198	
431571-10-8	HILLENBRAND INC		04/15/2014	ITG	800.000	24,267		14,788	23,536	(8,748)			(8,748)		14,788		9,478	9,478	158	
432589-10-9	HILLSHIRE BRANDS CO		06/06/2014	Various	307,041.000	17,957,795		9,443,826	10,267,451	(823,625)			(823,625)		9,443,826		8,513,969	8,513,969	160,983	
432748-10-1	HILLTOP HOLDINGS INC		04/15/2014	ITG	500.000	11,533		3,616	11,565	(7,949)			(7,949)		3,616		7,917	7,917		
42840B-10-1	HI-TECH PHARMACAL CO INC		04/15/2014	ITG	200.000	8,695		6,631	8,678	(2,048)			(2,048)		6,631		2,065	2,065		
43365Y-10-4	HITTITE MICROWAVE CORP		04/15/2014	ITG	600.000	35,678		30,363	37,038	(6,675)			(6,675)		30,363		5,314	5,314	90	
40425J-10-1	HMS HLDGS CORP		04/15/2014	Various	1,700.000	28,522		32,385	38,641	3,726		9,982	(6,256)		32,385		(3,863)	(3,863)		
404251-10-0	HNI CORP		04/15/2014	ITG	600.000	20,533		11,511	23,298	(11,787)			(11,787)		11,511		9,022	9,022	144	
H36940-13-0	HOLCIM	D	09/03/2014	Various	6,345.000	503,500		557,727							557,727	(16,278)	(37,949)	(54,228)	9,421	
436106-10-8	HOLLYFRONTIER CORP		04/15/2014	ITG	4,200.000	203,261		106,762	208,698	(101,936)			(101,936)		106,762		96,499	96,499	3,360	
436440-10-1	HOLOGIC, INC.		04/15/2014	ITG	5,200.000	108,873		81,393	116,220	(34,827)			(34,827)		81,393		27,480	27,480		
436893-20-0	HOME BANCSHARES INC		04/15/2014	ITG	800.000	25,882		8,525	29,880	(21,355)			(21,355)		8,525		17,357	17,357	60	
437076-10-2	HOME DEPOT INC		05/30/2014	Various	33,978.000	2,579,466		1,167,288	2,797,749	(1,630,457)			(1,630,457)		1,167,292		1,412,174	1,412,174	15,092	
437306-10-3	HOME PROPERTIES INC		04/15/2014	ITG	1,000.000	59,715		55,858	53,620	2,238			2,238		55,858		3,856	3,856	730	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/13/2014	Various	21,464.000	1,966,839		1,545,250	774,635	(395,129)			(395,129)		1,545,250		421,589	421,589	17,531	
440327-10-4	HORACE MANN EDUCATORS		04/15/2014	ITG	500.000	13,956		5,646	15,770	(10,124)			(10,124)		5,646		8,310	8,310	115	
440452-10-0	HORMEL FOODS CORP		09/22/2014	Various	114,954.000	5,680,593		4,404,482	5,192,472	(787,990)			(787,990)		4,404,482		1,276,111	1,276,111	59,889	
440543-10-6	HORNBECK OFFSHORE SERVICES INC		04/15/2014	ITG	500.000	19,423		13,138	24,615	(11,478)			(11,478)		13,138		6,285	6,285		
440694-30-5	HORSEHEAD HOLDING CORP		04/15/2014	ITG	900.000	14,318		6,729	14,589	(7,860)			(7,860)		6,729		7,589	7,589		
441060-10-0	HOSPIRA INC.		04/15/2014	ITG	3,200.000	137,214		100,640	132,096	(31,456)			(31,456)		100,640		36,574	36,574		
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/15/2014	ITG	2,400.000	70,251		52,060	64,872	(12,812)			(12,812)		52,060		18,191	18,191	1,152	
44107P-10-4	HOST HOTELS & RESORTS INC		04/15/2014	ITG	13,700.000	278,749		152,932	266,328	(113,396)			(113,396)		152,932		125,817	125,817	3,699	
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		04/15/2014	ITG	400.000	210		100	100						100		110	110		
44244K-10-9	HOUSTON WIRE AND CABLE CO		04/15/2014	ITG	300.000	3,770		3,605	4,014	(409)			(409)		3,605		164	164	33	
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		09/10/2014	Various	1,600.000	7,189		2,071	10,592	(8,521)			(8,521)		2,071		5,118	5,118		
44267D-10-7	HOWARD HUGHES CORP		04/15/2014	ITG	500.000	69,062		21,050	60,050	(39,000)			(39,000)		21,050		48,012	48,012		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	07/10/2014	Various	288,135.000	2,899,646		2,918,194	3,161,149	41,684		193,901	(152,217)	(90,739)	2,918,194	186,210	(204,758)	(18,547)	83,914	
404303-10-9	HSN INC DE L COM		04/15/2014	ITG	800.000	45,165		27,192	49,840	(22,648)			(22,648)		27,192		17,973	17,973	200	
443320-10-6	HUB GROUP INC		04/15/2014	ITG	800.000	33,430		22,868	31,904	(9,036)			(9,036)		22,868		10,563	10,563		
443510-20-1	HUBBELL, INC. CLASS B		11/13/2014	GOLDMAN, SACHS & CO.	19,028.000	2,157,206		2,114,664	108,900	(57,590)			(57,590)		2,114,664		42,541	42,541	4,779	
443683-10-7	HUDSON CITY BANCORP		04/15/2014	ITG	8,700.000	84,988		50,156	82,041	(31,886)			(31,886)		50,156		34,832	34,832	348	
444859-10-2	HUMANA INC COM		04/15/2014	ITG	3,400.000	371,085		255,811	350,948	(95,137)			(95,137)		255,811		115,274	115,274	1,836	
445658-10-7	HUNT TRANSPORT SVC		09/22/2014	Various	27,642.000	2,050,469		1,919,883	2,136,727	(140,099)		76,744	(216,843)		1,919,883		130,586	130,586	15,161	
446150-10-4	HUNTINGTON BANCSHARES INC		04/15/2014	ITG	17,200.000	161,425		85,020	165,980	(80,960)			(80,960)		85,020		76,406	76,406	1,720	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		04/15/2014	ITG	900.000	88,796		27,228	81,009	(53,781)			(53,781)		27,228		61,568	61,568	180	
447011-10-7	HUNTSMAN		04/15/2014	ITG	3,900.000	93,937		38,816	95,940	(57,124)			(57,124)		38,816		55,121	55,121	488	
447462-10-2	HURON CONSULTING GR INC		04/15/2014	ITG	400.000	23,329		12,295	25,088	(12,793)			(12,793)		12,295		11,034	11,034		
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		04/15/2014	ITG	200.000	18,959		4,454	18,632	(14,178)			(14,178)		4,454		14,506	14,506	50	
44919P-50-8	IAC/INTERACTIVE CORP		04/15/2014	ITG	1,700.000	113,240		67,893	116,773	(48,880)			(48,880)		67,893		45,347	45,347	408	
E6165F-16-6	IBERDROLA	D	12/12/2014	DISTRIBUTION	0.000	40,725		42,106							42,106	(1,381)		(1,381)		
450828-10-8	IBERIABANK CORP		04/15/2014	ITG	500.000	32,996		23,556	31,425	(7,870)			(7,870)		23,556		9,441	9,441	340	
44925C-10-3	ICF INTERNATIONAL INC		04/15/2014	ITG	300.000	11,778		5,639	10,413	(4,774)			(4,774)		5,639		6,139	6,139		
44928D-10-8	ICG GROUP INC		04/15/2014	ITG	800.000	15,452		7,266	14,904	(7,638)			(7,638)		7,266		8,186	8,186		
451055-10-7	ICONIX BRAND GROUP INC		04/15/2014	ITG	1,400.000	51,825		22,981	55,580	(32,599)			(32,599)		22,981		28,843	28,843		
44930G-10-7	ICU MEDICAL		04/15/2014	ITG	200.000	11,387		7,398	12,742	(5,344)			(5,344)		7,398		3,989	3,989		
451107-10-6	IDACORP INC		04/15/2014	ITG	900.000	49,653		34,274	46,656	(12,382)			(12,382)		34,274		15,379	15,379	387	
45166R-20-4	IDENIX PHARMACEUTICALS INC		04/15/2014	ITG	900.000	4,872		4,545	5,382	(837)			(837)		4,545		327	327		
45167R-10-4	IDEX CORP		04/15/2014	ITG	1,600.000	112,214		51,820	118,160	(66,340)			(66,340)		51,820		60,394	60,394	368	
45168D-10-4	IDEXX LABS CORP		04/15/2014	ITG	1,400.000	164,560		103,764	148,918	(45,154)			(45,154)		103,764		60,796	60,796		
448947-50-7	IDT CORP CL B		04/15/2014	ITG	400.000	6,366		3,701	7,148	(3,447)			(3,447)		3,701		2,664	2,664	136	
45169U-10-5	IGATE CORP		04/15/2014	ITG	600.000	21,951		7,089	24,096	(17,007)			(17,007)		7,089		14,862	14,862		
451734-10-7	IHS INC CL A		04/15/2014	ITG	900.000	106,103		67,343	107,730	(40,387)			(40,387)		67,343		38,760	38,760		
902104-10-8	II VI INC		04/15/2014	ITG	1,000.000	14,096		15,430	17,600	697		2,867	(2,170)		15,430		(1,334)	(1,334)		
452308-10-9	ILLINOIS TOOL WKS INC		11/13/2014	GOLDMAN, SACHS & CO.	25,627.000	2,173,809		1,749,048	748,312	(358,839)			(358,839)		1,749,048		424,760	424,760	22,428	

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
452327-10-9	ILLUMINA INC		04/15/2014	Various	2,700.000	356,219		101,058	298,674	(197,616)			(197,616)		101,058		255,162	255,162		
45245A-10-7	IMATION CORP		04/15/2014	ITG	500.000	2,583		2,140	2,340	(200)			(200)		2,140		443	443		
45253H-10-1	IMMUNOGEN INC		04/15/2014	ITG	1,500.000	18,680		16,668	22,005	(5,337)			(5,337)		16,668		2,011	2,011		
452907-10-8	IMMUNOMEDICS INC		04/15/2014	ITG	1,000.000	3,728		3,255	4,600	(1,346)			(1,346)		3,255		474	474		
45256B-10-1	IMPAX LABORATORIES		04/15/2014	ITG	1,200.000	28,636		22,521	30,168	(7,647)			(7,647)		22,521		6,115	6,115		
45337C-10-2	INCYTE CORPORATION		04/15/2014	Various	2,400.000	102,333		40,892	121,512	(80,620)			(80,620)		40,892		61,441	61,441		
453836-10-8	INDEPENDENT BANK CORP MA		04/15/2014	ITG	300.000	11,377		6,482	11,757	(5,275)			(5,275)		6,482		4,895	4,895	138	
45667G-10-3	INFINERA CORP		04/15/2014	ITG	2,000.000	16,191		11,160	19,560	(8,400)			(8,400)		11,160		5,031	5,031		
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		04/15/2014	ITG	200.000	13,165		10,371	14,350	(3,979)			(3,979)		10,371		2,794	2,794	72	
45666Q-10-2	INFORMATICA CORP		04/15/2014	Various	2,100.000	76,691		79,338	87,150	(167)		7,645	(7,812)		79,338		(2,647)	(2,647)		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	09/22/2014	Various	222,488.000	3,071,815		2,690,592	3,096,412	(353,117)			(353,117)	(52,703)	2,690,592	(30,535)	411,758	381,223		
G47791-10-1	INGERSOLL-RAND PLC	E	12/09/2014	Various	54,499.000	3,176,689		3,088,651							3,088,651		88,038	88,038	11,804	
457030-10-4	INGLES MARKETS INC CL A		04/15/2014	ITG	300.000	6,698		4,303	8,130	(3,827)			(3,827)		4,303		2,395	2,395	99	
457153-10-4	INGRAM MICRO		04/15/2014	ITG	3,200.000	96,178		52,988	75,072	(22,084)			(22,084)		52,988		43,190	43,190		
457187-10-2	INGREDION INC		04/15/2014	ITG	2,500.000	167,750		99,437	171,150	(71,713)			(71,713)		99,437		68,313	68,313	2,100	
457461-20-0	INLAND REAL ESTATE CORP		04/15/2014	ITG	1,000.000	10,371		7,303	10,520	(3,217)			(3,217)		7,303		3,068	3,068	190	
45773Y-10-5	INNERWORKINGS INC		04/15/2014	ITG	500.000	3,626		3,818	3,895	(78)			(78)		3,818		(191)	(191)		
45774N-10-8	INNOPHOS HOLDINGS INC		04/15/2014	ITG	400.000	20,996		15,596	19,440	(3,844)			(3,844)		15,596		5,401	5,401	160	
45768S-10-5	INNOSPEC INC		04/15/2014	ITG	400.000	17,531		9,788	18,488	(8,700)			(8,700)		9,788		7,743	7,743		
45772F-10-7	INPHI CORP		04/15/2014	ITG	400.000	5,881		3,446	5,160	(1,714)			(1,714)		3,446		2,435	2,435		
45765U-10-3	INSIGHT ENTERPRISES INC		04/15/2014	ITG	800.000	21,094		12,476	18,168	(5,692)			(5,692)		12,476		8,618	8,618		
45778Q-10-7	INSPERITY INC		04/15/2014	ITG	500.000	15,066		11,062	18,065	(7,004)			(7,004)		11,062		4,004	4,004	85	
45774W-10-8	INSTEEL INDS INC		04/15/2014	ITG	300.000	5,978		2,989	6,819	(3,830)			(3,830)		2,989		2,989	2,989	9	
45784P-10-1	INSULET CORP		04/15/2014	ITG	900.000	37,391		14,333	33,390	(19,058)			(19,058)		14,333		23,058	23,058		
457985-20-8	INTEGRA LIFE SCIENCES		04/15/2014	ITG	400.000	17,794		11,808	19,084	(7,276)			(7,276)		11,808		5,986	5,986		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		04/15/2014	ITG	2,900.000	32,200		15,251	29,551	(14,300)			(14,300)		15,251		16,950	16,950		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		04/15/2014	ITG	2,000.000	121,826		99,595	108,820	(9,225)			(9,225)		99,595		22,231	22,231	1,360	
458140-10-0	INTEL CORP		09/22/2014	Various	164,618.000	4,758,155		3,659,521	4,273,483	(613,923)			(613,923)		3,659,561		1,098,594	1,098,594	37,397	
45825N-10-7	INTELIQUENT INC		04/15/2014	ITG	700.000	9,665		1,939	7,994	(6,055)			(6,055)		1,939		7,726	7,726	53	
458334-10-9	INTER PARFUMS INC		04/15/2014	ITG	700.000	23,554		10,744	25,067	(14,323)			(14,323)		10,744		12,809	12,809	168	
45841N-10-7	INTERACTIVE BKRS GRP A		04/15/2014	ITG	800.000	17,105		11,304	19,472	(8,168)			(8,168)		11,304		5,801	5,801	80	
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		04/15/2014	ITG	300.000	20,074		8,376	20,208	(11,832)			(11,832)		8,376		11,698	11,698		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/15/2014	Various	2,466.000	476,323		372,696	554,653	(180,178)		1,779	(181,957)		372,696		103,627	103,627	1,603	
45867G-10-1	INTERDIGITAL INC		04/15/2014	Various	900.000	28,928		27,450	26,541	7,056		6,147	909		27,450		1,478	1,478	180	
458665-30-4	INTERFACE INC		04/15/2014	ITG	1,200.000	22,536		14,732	26,352	(11,620)			(11,620)		14,732		7,805	7,805	36	
45884X-10-3	INTERMUNE INC		04/15/2014	ITG	1,100.000	29,058		10,076	16,203	(6,127)			(6,127)		10,076		18,982	18,982		
45885A-30-0	INTERNAP NETWORK SERVICES		04/15/2014	ITG	600.000	4,012		2,895	4,512	(1,617)			(1,617)		2,895		1,117	1,117		
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM		04/15/2014	Various	5,800.000	79,436		81,548	105,328	(18,722)		5,058	(23,780)		81,548		(2,112)	(2,112)	1,276	
459044-10-3	INTERNATIONAL BANCSHARES CRP		04/15/2014	ITG	800.000	18,656		10,831	21,112	(10,281)			(10,281)		10,831		7,825	7,825	200	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/13/2014	Various	72,032.000	13,807,633		12,882,044	8,678,301	(710,371)		34,175	(744,546)		12,882,057		925,576	925,576	99,834	
460146-10-3	INTERNATIONAL PAPER CO		12/09/2014	Various	21,130.000	1,066,473		809,353	411,852	(208,537)			(208,537)		809,353		257,120	257,120	8,032	
460254-10-5	INTERNATIONAL RECTIFIER CORP		04/15/2014	ITG	1,200.000	30,823		22,771	31,284	(8,513)			(8,513)		22,771		8,051	8,051		
460335-20-1	INTERNATIONAL SPEEDWAY		04/15/2014	ITG	400.000	12,599		9,180	14,196	(5,016)			(5,016)		9,180		3,419	3,419		
460690-10-0	INTERPUBLIC GROUP OF COS INC		12/09/2014	Various	548,416.000	10,506,551		8,187,276	9,706,963	(1,516,280)		3,407	(1,519,687)		8,187,276		2,319,275	2,319,275	113,724	
46069S-10-9	INTERSIL CORP		04/15/2014	ITG	2,400.000	28,985		21,192	27,528	(6,336)			(6,336)		21,192		7,793	7,793	288	
46113M-10-8	INTERVAL LEISURE GROUP		04/15/2014	ITG	400.000	10,462		5,329	12,360	(7,031)			(7,031)		5,329		5,133	5,133	44	
T55067-10-1	INTESA SANPAOLO EURO.52	D	07/24/2014	Various	250,874.000	780,624		721,229							721,229	(7,917)	67,312	59,395	14,561	
461148-10-8	INTEVAC INC		04/15/2014	ITG	500.000	4,255		2,360	3,715	(1,355)			(1,355)		2,360		1,895	1,895		
46116V-10-5	INTL FCSTONE INC		04/15/2014	ITG	300.000	5,384		5,457	5,562	848		953	(105)		5,457		(73)	(73)		
46118H-10-4	INTRALINKS HOLDINGS INC		04/15/2014	ITG	700.000	6,343		3,703	8,477	(4,774)			(4,774)		3,703		2,640	2,640		
46121Y-10-2	INTREPID POTASH INC		04/15/2014	ITG	1,100.000	16,218		16,291	17,424	3,212		4,345	(1,133)		16,291		(73)	(73)		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		04/15/2014	ITG	1,600.000	148,282		91,523	137,568	(46,045)			(46,045)		91,523		56,758	56,758	1,248	
461202-10-3	INTUIT INC.		09/22/2014	Various	63,358.000	5,230,730		3,781,373	4,835,483	(1,054,109)			(1,054,109)		3,781,373		1,449,356	1,449,356	5,314	
46120E-60-2	INTUITIVE SURGICAL INC		07/23/2014	Various	884.000	368,596		338,923	339,527	3,837		4,440	(603)		338,923		29,673	29,673		
461203-10-1	INVACARE CORP		04/15/2014	ITG	600.000	10,221		10,248	13,926	(3,678)			(3,678)		10,248		(27)	(27)	15	
G491BT-10-8	INVESCO LTD		04/15/2014	ITG	9,200.000	316,673		149,296	334,880	(185,584)			(185,584)		149,296		167,377	167,377	2,070	
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		04/15/2014	ITG	700.000	11,650		10,091	10,276	(185)			(185)		10,091		1,559	1,559	700	
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		04/15/2014	ITG	700.000	13,127		7,378	14,392	(7,014)			(7,014)		7,378		5,750	5,750		

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
46146P-10-2	INVESTORS BANCORP INC		04/15/2014	ITG	800.000	20,927		10,109	20,464	(10,355)			(10,355)		10,109		10,818	10,818	40	
461730-10-3	INVESTORS REAL ESTATE TRUST		04/15/2014	ITG	800.000	6,953		5,251	6,864	(1,613)			(1,613)		5,251		1,702	1,702	208	
462044-10-8	ION GEOPHYSICAL CORP		04/15/2014	ITG	2,600.000	11,236		10,582	8,580	4,624		2,622	2,002		10,582		654	654		
44984A-10-5	IPC THE HOSPITALIST CO		04/15/2014	ITG	400.000	19,158		15,025	23,756	(8,731)			(8,731)		15,025		4,133	4,133		
44980X-10-9	IPG PHOTONICS CORP		04/15/2014	ITG	700.000	51,464		34,407	54,327	(19,920)			(19,920)		34,407		17,057	17,057		
46269C-10-2	IRIDIUM COMMUNICATIONS INC		04/15/2014	ITG	800.000	5,704		5,035	5,008	27			27		5,035		669	669		
462726-10-0	IROBOT		04/15/2014	ITG	500.000	18,344		12,366	17,385	(5,019)			(5,019)		12,366		5,978	5,978		
462846-10-6	IRON MTN INC PA		05/13/2014	Various	237,776.000	6,535,056		6,553,988	7,216,502	(431,526)		230,988	(662,514)		6,553,988		(18,932)	(18,932)	128,399	
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		04/15/2014	ITG	900.000	8,865		9,683	10,449	(766)			(766)		9,683		(819)	(819)		
464330-10-9	ISIS PHARMACEUTICALS INC		04/15/2014	Various	1,700.000	55,271		11,382	67,728	(56,346)			(56,346)		11,382		43,889	43,889		
464592-10-4	ISLE OF CAPRI CASINOS		04/15/2014	ITG	200.000	1,400		990	1,800	(811)			(811)		990		411	411		
45031U-10-1	ISTAR FINANCIAL		04/15/2014	ITG	1,700.000	23,892		10,224	24,259	(14,035)			(14,035)		10,224		13,668	13,668		
465685-10-5	ITC HOLDINGS		04/15/2014	ITG	3,300.000	121,619		82,371	105,402	(23,031)			(23,031)		82,371		39,248	39,248	470	
465741-10-6	ITRON INC		04/15/2014	ITG	800.000	27,202		25,616	33,144	(7,528)			(7,528)		25,616		1,586	1,586		
450911-20-1	ITT CORP		04/15/2014	ITG	1,700.000	71,825		24,396	73,814	(49,418)			(49,418)		24,396		47,429	47,429	187	
45068B-10-9	ITT EDUCATIONAL SVCS INC		04/15/2014	ITG	1,300.000	33,663		27,924	43,654	(15,717)			(15,717)		27,937		5,726	5,726		
46600W-10-6	IXYS CORPORATION		04/15/2014	ITG	500.000	5,385		5,510	6,485	(926)		50	(975)		5,510		(125)	(125)	30	
466032-10-9	J & J SNACK FOODS CORP.		04/15/2014	ITG	400.000	37,952		19,453	35,436	(15,983)			(15,983)		19,453		18,499	18,499	256	
708160-10-6	J.C. PENNEY CO. INC.		04/15/2014	Various	3,100.000	22,469		22,568	28,365			5,797	(5,797)		22,568		(99)	(99)		
48123V-10-2	J2 GLOBAL INC		04/15/2014	ITG	900.000	41,357		25,103	45,009	(19,906)			(19,906)		25,103		16,254	16,254	236	
466313-10-3	JABIL CIRC UIT INC COM		04/15/2014	Various	3,900.000	67,709		70,200	68,016	3,827		1,643	2,184		70,200		(2,491)	(2,491)	312	
466367-10-9	JACK IN THE BOX INC		04/15/2014	ITG	700.000	39,065		14,216	35,014	(20,798)			(20,798)		14,216		24,849	24,849		
469814-10-7	JACOBS ENGINEERING GROUP INC		04/15/2014	ITG	2,500.000	153,930		85,609	157,475	(71,866)			(71,866)		85,609		68,321	68,321		
47012E-10-6	JAKKS PACIFIC		04/15/2014	ITG	500.000	4,223		3,365	3,365						3,365		858	858		
470355-20-7	JAMES RIVER COAL CO		04/15/2014	ITG	600.000	171		444	810			366	(366)		444		(273)	(273)		
47102X-10-5	JANUS CAP GROUP INC		04/15/2014	ITG	3,800.000	41,677		23,994	47,006	(23,012)			(23,012)		23,994		17,683	17,683	266	
471109-10-8	JARDEN CORP		04/15/2014	ITG	2,700.000	148,809		52,325	165,645	(113,320)			(113,320)		52,325		96,484	96,484		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		04/15/2014	ITG	1,100.000	140,393		60,687	139,216	(78,529)			(78,529)		60,687		79,706	79,706		
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/15/2014	ITG	4,600.000	59,374		47,795	59,708	(11,913)			(11,913)		47,795		11,579	11,579		
477839-10-4	JOHN BEAN TECH		04/15/2014	ITG	500.000	14,659		7,172	14,665	(7,494)			(7,494)		7,172		7,488	7,488	45	
478160-10-4	JOHNSON & JOHNSON		12/16/2014	Various	134,232.000	13,816,240		9,041,899	12,294,309	(3,252,410)			(3,252,410)		9,041,899		4,774,340	4,774,340	74,067	
478366-10-7	JOHNSON CONTROLS INC		04/15/2014	Various	15,200.000	693,483		457,717	779,760	(316,870)		5,173	(322,043)		457,717		235,766	235,766	6,248	
48020Q-10-7	JONES LANG LASALLE INC.		04/15/2014	ITG	1,400.000	166,092		94,840	143,346	(48,506)			(48,506)		94,840		71,252	71,252		
480838-10-1	JOS A BANK CLOTHIERS INC		04/15/2014	ITG	500.000	32,216		23,760	27,365	(3,605)			(3,605)		23,760		8,456	8,456		
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		04/15/2014	ITG	600.000	4,920		1,841	5,586	(3,745)			(3,745)		1,841		3,078	3,078		
481165-10-8	JOY GLOBAL INC		04/15/2014	Various	2,200.000	133,249		121,000	128,678	14,826		22,504	(7,678)		121,000		12,249	12,249	385	
46625H-10-0	JP MORGAN CHASE & CO		04/15/2014	ITG	81,000.000	4,439,228		2,579,144	4,736,880	(2,157,736)			(2,157,736)		2,579,144		1,860,084	1,860,084	61,560	
48203R-10-4	JUNIPER NETWORKS INC		04/15/2014	ITG	10,500.000	258,464		180,600	236,985	(56,385)			(56,385)		180,600		77,864	77,864		
48273U-10-2	K12		04/15/2014	ITG	500.000	10,871		11,315	10,875	2,338		1,898	440		11,315		(444)	(444)		
48282T-10-4	KADANT INC		04/15/2014	ITG	200.000	6,986		3,513	8,104	(4,591)			(4,591)		3,513		3,473	3,473	55	
483007-70-4	KAISER ALUMINUM CORP		04/15/2014	ITG	300.000	21,767		13,709	21,072	(7,364)			(7,364)		13,709		8,058	8,058	105	
483548-10-3	KAMAN CORP		04/15/2014	ITG	400.000	15,937		11,275	15,892	(4,617)			(4,617)		11,275		4,662	4,662	128	
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		04/15/2014	ITG	100.000	4,354		3,047	4,774	(1,728)			(1,728)		3,047		1,308	1,308	27	
485170-30-2	KANSAS CITY SOUTHERN		09/22/2014	Various	8,650.000	1,039,806		879,476	1,071,130	(188,581)		3,073	(191,654)		879,476		160,331	160,331	9,126	
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		04/15/2014	ITG	1,600.000	39,505		11,317	44,688	(33,371)			(33,371)		11,317		28,188	28,188		
48238T-10-9	KAR AUCTION SERVICES INC		04/15/2014	ITG	900.000	26,481		11,025	26,595	(15,570)			(15,570)		11,025		15,456	15,456	450	
48666K-10-9	KB HOME COM		04/15/2014	ITG	1,400.000	23,076		8,204	25,592	(17,388)			(17,388)		8,204		14,872	14,872	35	
B5337G-16-2	KBC GROUP NV	D	09/22/2014	Various	45,266.000	2,520,652		2,384,475	2,541,264	(144,347)		548	(144,894)	769,033	2,384,475	(35,688)	171,865	136,177		
48242W-10-6	KBR INC		04/15/2014	ITG	2,900.000	74,786		73,055	92,481	(19,426)			(19,426)		73,055		1,731	1,731	464	
48244B-10-0	KCG HOLDINGS INC CLASS A		04/15/2014	ITG	599.000	5,795		6,439	7,164	(725)			(725)		6,439		(644)	(644)		
487836-10-8	KELLOGG CO.		10/06/2014	Various	132,325.000	8,196,566		7,666,422	8,081,088	(414,640)			(414,640)		7,666,448		530,118	530,118	163,897	
488152-20-8	KELLY SERVICES INC. CLASS A		04/15/2014	ITG	600.000	12,580		6,983	14,964	(7,981)			(7,981)		6,983		5,597	5,597	30	
488360-20-7	KEMET CORP		04/15/2014	ITG	1,000.000	5,407		4,420	5,640	(1,220)			(1,220)		4,420		987	987		
488401-10-0	KEMPER CORP		04/15/2014	ITG	1,000.000	37,468		24,454	40,880	(16,426)			(16,426)		24,454		13,014	13,014	240	
489170-10-0	KENNAMETAL, INC.		04/15/2014	ITG	1,600.000	70,577		53,013	83,312	(30,299)			(30,299)		53,013		17,565	17,565	288	
492914-10-6	KEY ENERGY SERVICES INC		04/15/2014	ITG	2,600.000	25,639		15,470	20,540	(5,070)			(5,070)		15,470		10,169	10,169		
493267-10-8	KEYCORP NEW COM		12/09/2014	Various	84,647.000	1,163,559		1,111,757							1,111,757		51,802	51,802	10,596	
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/26/2014	DIRECT	0.500			16							16		(16)	(16)		

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
493723-10-0	KEYW HOLDING CORP		04/15/2014	ITG	100.000	1,420		687	1,344	(658)			(658)		687		733	733		
493732-10-1	KFORCE INC		04/15/2014	ITG	700.000	14,244		6,962	14,322	(7,360)			(7,360)		6,962		7,281	7,281	70	
49427F-10-8	KILROY REALTY CORPORATION		04/15/2014	ITG	1,100.000	63,753		33,004	55,198	(22,194)			(22,194)		33,004		30,749	30,749	770	
494274-10-3	KIMBALL INTERNATIONAL INC CL B		04/15/2014	ITG	300.000	5,188		1,441	4,509	(3,068)			(3,068)		1,441		3,747	3,747	30	
494368-10-3	KIMBERLY-CLARK CORP		11/04/2014	Various	190,701.000	20,540,473		17,693,262	17,731,981	(2,436,031)			(2,436,031)		17,693,273		2,847,201	2,847,201	521,140	
49446R-10-9	KIMCO REALTY CORP		04/15/2014	ITG	8,400.000	184,837		127,457	165,900	(38,443)			(38,443)		127,457		57,380	57,380	3,780	
494550-10-6	KINDER MORGAN ENERGY PRTNRS		08/12/2014	Various	185,663.000	15,208,458		13,799,619	14,975,578	48,115		1,224,074	(1,175,959)		13,799,619		1,408,839	1,408,839	526,161	
49456B-10-1	KINDER MORGAN INC DEL		09/22/2014	Various	167,774.000	5,981,649		5,524,777	6,039,864	(113,015)		402,072	(515,087)		5,524,777		456,872	456,872	47,292	
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		09/22/2014	Various	96,662.000	8,786,105		7,022,278	7,313,447	(235,315)		55,854	(291,169)		7,022,278		1,763,827	1,763,827		
494580-10-3	KINDRED HEALTHCARE INC		04/15/2014	ITG	800.000	19,854		6,896	15,792	(8,896)			(8,896)		6,896		12,958	12,958	96	
497266-10-6	KIRBY CORP		04/15/2014	ITG	1,000.000	97,421		53,461	99,250	(45,789)			(45,789)		53,461		43,960	43,960		
497498-10-5	KIRKLAND'S INC		04/15/2014	ITG	200.000	3,506		1,901	4,734	(2,833)			(2,833)		1,901		1,605	1,605		
49803T-10-2	KITE REALTY GROUP TRUST		04/15/2014	ITG	600.000	3,489		1,915	3,942	(2,027)			(2,027)		1,915		1,574	1,574	75	
482480-10-0	KLA TENCOR CORP		04/15/2014	ITG	4,200.000	276,155		185,529	270,732	(85,203)			(85,203)		185,529		90,626	90,626	1,890	
499064-10-3	KNIGHT TRANSPORTATION INC		04/15/2014	ITG	1,300.000	31,685		17,558	23,842	(6,284)			(6,284)		17,558		14,126	14,126	78	
498904-20-0	KNOLL INC		04/15/2014	ITG	700.000	11,617		9,511	12,817	(3,306)			(3,306)		9,511		2,106	2,106	84	
49926D-10-9	KNOWLES CORP		09/22/2014	Various	1,800.000	54,266		29,054							29,054		25,212	25,212		
500150-10-0	KODIAK OIL AND GAS GROUP		04/15/2014	ITG	4,000.000	53,028		21,456	44,840	(23,384)			(23,384)		21,456		31,572	31,572		
500255-10-4	KOHLS CORP		12/09/2014	GOLDMAN, SACHS & CO.	9,741.000	546,897		533,455							533,455		13,441	13,441	3,799	
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/28/2014	EXCHANGE	111,775.394	2,158,451		2,158,451	2,177,457	8,494			8,494	(27,500)	2,158,451					
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	09/22/2014	Various	78,169.231	1,372,766		1,445,892						878,517	1,445,892	(45,557)	(27,570)	(73,127)	38,092	
500600-10-1	KOPIN CORP		04/15/2014	ITG	1,200.000	4,074		4,126	5,064	(938)			(938)		4,126		(52)	(52)		
50060P-10-6	KOPPERS CO.		04/15/2014	ITG	400.000	17,335		10,415	18,300	(7,885)			(7,885)		10,415		6,920	6,920	200	
500643-20-0	KORN/FERRY INTERNATIONAL		04/15/2014	ITG	900.000	25,370		11,407	23,508	(12,101)			(12,101)		11,407		13,963	13,963		
50076Q-10-6	KRAFT FOODS GROUP INC		04/15/2014	ITG	12,366.000	694,509		442,435	666,775	(224,340)			(224,340)		442,435		252,074	252,074	12,984	
50077C-10-6	KRATON PERFORMANCE POLYMERS		04/15/2014	ITG	600.000	15,897		9,708	13,830	(4,122)			(4,122)		9,708		6,189	6,189		
50077B-20-7	KRATOS DEFENSE & SECURITY		04/15/2014	ITG	400.000	2,824		2,012	3,072	(1,060)			(1,060)		2,012		812	812		
501014-10-4	KRISPY KREME DOUGHNUTS INC		04/15/2014	ITG	900.000	15,900		6,409	17,361	(10,952)			(10,952)		6,409		9,491	9,491		
501044-10-1	KROGER CO		04/15/2014	ITG	11,500.000	507,110		254,628	454,595	(199,967)			(199,967)		254,628		252,482	252,482	1,898	
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	E	04/15/2014	ITG	1,400.000	16,637		10,648	18,620	(7,972)			(7,972)		10,648		5,989	5,989		
501797-10-4	L BRANDS INC		04/15/2014	ITG	5,300.000	285,713		210,279	327,805	(117,526)			(117,526)		210,279		75,434	75,434	7,102	
502424-10-4	L-3 COMMUNICATIONS		07/31/2014	Various	79,468.000	8,163,894		6,423,729	8,491,950	(2,068,221)			(2,068,221)		6,423,729		1,740,165	1,740,165	82,018	
50540R-40-9	LABORATORY CORP AMER HLDGS		09/22/2014	Various	147,997.000	14,866,995		13,493,000	13,522,486	(29,486)			(29,486)		13,493,000		1,373,996	1,373,996		
505597-10-4	LACLEDE GROUP INC		04/15/2014	ITG	300.000	14,118		11,585	13,662	(2,077)			(2,077)		11,585		2,533	2,533	264	
511637-10-0	LAKELAND BANCORP INC		04/15/2014	ITG	315.000	3,434		2,336	3,897	(1,561)			(1,561)		2,336		1,099	1,099	24	
511656-10-0	LAKELAND FINANCIAL CORP		04/15/2014	ITG	300.000	11,255		6,335	11,700	(5,365)			(5,365)		6,335		4,920	4,920	57	
512807-10-8	LAM RESEARCH CORP.		04/15/2014	ITG	4,525.000	235,152		168,368	246,386	(78,019)			(78,019)		168,368		66,784	66,784		
512815-10-1	LAMAR ADVERTISING CO		04/15/2014	ITG	2,400.000	119,595		77,074	125,400	(48,326)			(48,326)		77,074		42,522	42,522		
513847-10-3	LANCASTER COLONY CORP.		04/15/2014	ITG	800.000	75,116		48,331	70,520	(22,189)			(22,189)		48,331		26,785	26,785	352	
51476K-10-3	LANDAUER INC		04/15/2014	ITG	200.000	8,552		9,066	10,522	(666)		791	(1,456)		9,066		(514)	(514)	220	
514766-10-4	LANDEC CORP		04/15/2014	ITG	300.000	3,551		1,650	3,636	(1,986)			(1,986)		1,650		1,901	1,901		
51509F-10-5	LANDS END INC		05/01/2014	Various	240.640	6,277		6,792							6,792		(515)	(515)		
515098-10-1	LANDSTAR SYSTEMS INC		04/15/2014	ITG	1,000.000	59,864		39,927	57,450	(17,524)			(17,524)		39,927		19,937	19,937	410	
517834-10-7	LAS VEGAS SANDS CORP		04/15/2014	ITG	8,400.000	611,591		358,597	662,508	(303,911)			(303,911)		358,597		252,994	252,994	4,200	
517942-10-8	LASALLE HOTELS		04/15/2014	ITG	1,800.000	56,515		36,357	55,548	(19,163)		28	(19,191)		36,357		20,158	20,158	1,008	
518415-10-4	LATTICE SEMICONDUCTOR		04/15/2014	ITG	2,400.000	18,670		12,891	13,224	(333)			(333)		12,891		5,779	5,779		
521050-10-4	LAYNE CHRISTENSEN CO		04/15/2014	ITG	300.000	5,514		5,328	5,124	1,206		1,002	204		5,328		186	186		
505336-10-7	LA-Z-BOY CHAIR CO.		04/15/2014	ITG	1,100.000	26,908		8,345	34,100	(25,755)			(25,755)		8,345		18,563	18,563	66	
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		03/14/2014	MERGER	1,400.000	21,000		7,658	24,360	(16,702)			(16,702)		7,658		13,342	13,342		
52186N-10-6	LEAPFROG ENTERPRISES INC		04/15/2014	ITG	1,000.000	6,821		3,393	7,940	(4,548)			(4,548)		3,393		3,429	3,429		
521865-20-4	LEAR CORP		04/15/2014	ITG	1,900.000	153,878		83,289	153,843	(70,554)			(70,554)		83,289		70,589	70,589	380	
524901-10-5	LEGG MASON INC COM		12/09/2014	Various	8,778.000	449,229		371,993	121,744	(47,671)			(47,671)		371,993		77,236	77,236	1,684	
524660-10-7	LEGGETT & PLATT INC		04/15/2014	ITG	2,900.000	93,688		59,308	89,726	(30,418)			(30,418)		59,308		34,380	34,380	1,740	
F56196-18-5	LEGRAND	D	09/22/2014	Various	20,232.000	1,190,133		1,102,460	1,116,813	(623)			(623)	(13,730)	1,102,460	(19,998)	107,671	87,673	17,426	
525327-10-2	LEIDOS HOLDINGS INC		04/15/2014	ITG	1,350.000	50,061		44,944	62,762	(17,818)			(17,818)		44,944		5,117	5,117	864	
52602E-10-2	LENDER PROCESSING SERVICES		01/06/2014	Various	1,500.000	56,057		21,939	56,070	(34,131)			(34,131)		21,939		34,118	34,118		
526057-10-4	LENNAR COR P CL A		04/15/2014	Various	195,256.000	7,519,909		6,756,635	7,724,327	(967,692)			(967,692)		6,756,635		763,274	763,274	128	
526107-10-7	LENNOX INTERNATIONAL INC		04/15/2014	ITG	700.000	60,833		20,035	59,542	(39,507)			(39,507)		20,035		40,798	40,798	336	

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
527288-10-4	LEUCADIA NATIONAL C		04/15/2014	ITG	6,387.000	163,702		145,741	181,008	(35,267)			(35,267)		145,741		17,961	17,961	399	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		04/15/2014	ITG	3,086.000	114,741		69,031	102,363	(33,331)			(33,331)		69,031		45,710	45,710		
528872-10-4	LEXICON PHARMACEUTICALS INC		04/15/2014	ITG	3,200.000	4,782		2,987	5,760	(2,773)			(2,773)		2,987		1,794	1,794		
529043-10-1	LEXINGTON REALTY TRUST		04/15/2014	ITG	2,600.000	27,587		16,932	26,546	(9,614)			(9,614)		16,932		10,655	10,655	858	
529771-10-7	LEXMARK IN TL INC CL A		04/15/2014	ITG	1,600.000	73,231		27,984	56,832	(28,848)			(28,848)		27,984		45,247	45,247	480	
50187A-10-7	LHC GROUP INC		04/15/2014	ITG	300.000	6,406		4,170	7,212	(3,042)			(3,042)		4,170		2,236	2,236		
529898-10-8	LIBBEY INC		04/15/2014	ITG	500.000	13,283		5,313	10,500	(5,187)			(5,187)		5,313		7,970	7,970		
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	04/15/2014	Various	5,984.000	376,535		294,677	532,516	(237,839)			(237,839)		294,677		81,858	81,858		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	04/15/2014	Various	9,691.000	454,699		326,413	312,574	(130,324)			(130,324)		326,413		128,286	128,286		
53071M-10-4	LIBERTY INTERACTIVE CORP		04/15/2014	ITG	11,200.000	322,440		154,417	328,720	(174,303)			(174,303)		154,417		168,023	168,023		
531229-10-2	LIBERTY MEDIA CORP		04/15/2014	ITG	2,081.000	258,044		131,465	304,762	(173,298)			(173,298)		131,465		126,579	126,579		
531172-10-4	LIBERTY PROPERTY TRUST		04/15/2014	ITG	2,300.000	85,761		66,298	77,901	(11,603)			(11,603)		66,298		19,463	19,463	2,185	
53071M-88-0	LIBERTY VENTURES SERIES A		04/15/2014	ITG	1,120.000	64,108		18,328	68,650	(50,322)			(50,322)		18,328		45,780	45,780		
53215T-10-6	LIFE PARTNERS HLDGS INC		04/15/2014	ITG	100.000	279		241	178	95		31	64		241		38	38	10	
53217V-10-9	LIFE TECHNOLOGIES CORP		02/03/2014	Various	13,195.000	1,004,457		870,272	1,000,181	(129,909)			(129,909)		870,272		134,185	134,185		
53217R-20-7	LIFE TIME FITNESS INC		04/15/2014	ITG	700.000	34,934		26,335	32,900	(6,565)			(6,565)		26,335		8,599	8,599		
53219L-10-9	LIFEPOINT HOSPITALS INC		04/15/2014	ITG	1,000.000	51,632		36,330	52,840	(16,510)			(16,510)		36,330		15,302	15,302		
53220K-50-4	LIGAND PHARMACEUTICALS		04/15/2014	ITG	300.000	17,975		4,136	15,780	(11,644)			(11,644)		4,136		13,839	13,839		
53261M-10-4	LIMELIGHT NETWORKS INC		04/15/2014	ITG	1,100.000	2,269		2,376	2,178	501		303	198		2,376		(107)	(107)		
532771-10-2	LIN MEDIA LLC		04/15/2014	ITG	600.000	14,360		1,315	17,226	(15,911)			(15,911)		1,315		13,045	13,045		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		04/15/2014	ITG	200.000	739		754	996	(156)		86	(242)		754		(15)	(15)	14	
533900-10-6	LINCOLN ELEC HLDGS		04/15/2014	ITG	1,600.000	107,375		48,255	114,144	(65,889)			(65,889)		48,255		59,120	59,120	736	
534187-10-9	LINCOLN NA TL CORP IN COM		12/09/2014	GOLDMAN, SACHS & CO.	32,362.000	1,800,417		1,637,669	1,010,926	(8,895)			(8,895)		1,637,669		162,748	162,748	10,047	
535678-10-6	LINEAR TEC HNOLOGY CORP COM		04/15/2014	ITG	4,500.000	210,958		128,567	204,975	(76,408)			(76,408)		128,567		82,391	82,391	1,215	
53578A-10-8	LINKEDIN CORP		04/15/2014	Various	2,000.000	331,992		250,340	433,660	(173,216)		10,105	(183,320)		250,340		81,652	81,652		
535782-10-6	LINNCO LLC		04/15/2014	Various	1,680.000	45,690		45,444	51,761	(4,116)		2,201	(6,317)		45,444		246	246	1,624	
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		04/15/2014	ITG	700.000	4,054		1,681	4,172	(2,491)			(2,491)		1,681		2,373	2,373		
535919-20-3	LIONS GATE ENTERTAINMENT		04/15/2014	ITG	1,100.000	28,429		7,471	34,826	(27,355)			(27,355)		7,471		20,958	20,958	88	
53635B-10-7	LIQUIDITY SERVICES INC		04/15/2014	ITG	400.000	7,403		10,248	9,064	3,992		2,808	1,184		10,248		(2,845)	(2,845)		
536797-10-3	LITHIA MTRS INC		04/15/2014	Various	500.000	33,076		12,007	34,710	(22,652)		52	(22,703)		12,007		21,069	21,069	65	
537008-10-4	LITTLEFUSE INC		04/15/2014	ITG	400.000	39,022		16,453	37,172	(20,719)			(20,719)		16,453		22,570	22,570	88	
538034-10-9	LIVE NATION ENTERTAINMENT INC		04/15/2014	ITG	2,300.000	45,729		18,857	45,448	(26,591)			(26,591)		18,857		26,872	26,872		
538146-10-1	LIVEPERSON INC		04/15/2014	ITG	900.000	9,027		9,498	13,338	(3,840)			(3,840)		9,498		(471)	(471)		
501889-20-8	LKQ CORP		04/15/2014	ITG	5,200.000	140,155		64,393	171,080	(106,687)			(106,687)		64,393		75,762	75,762		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	07/24/2014	Various	1,063,288.000	1,331,783		1,267,462	1,389,143	(71,776)			(71,776)	(49,906)	1,267,462	75,463	(11,141)	64,322		
539830-10-9	LOCKHEED MARTIN CORP		12/09/2014	Various	97,838.000	16,107,256		9,638,080	14,476,659	(4,910,274)			(4,910,274)		9,638,082		6,469,174	6,469,174	202,539	
540424-10-8	LOEWS CORP		04/15/2014	ITG	6,800.000	296,869		237,225	328,032	(90,807)			(90,807)		237,225		59,644	59,644	425	
54142L-10-9	LOGMELN INC		04/15/2014	ITG	300.000	12,117		6,729	10,065	(3,336)			(3,336)		6,729		5,388	5,388		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	09/22/2014	Various	85,896.000	2,748,602		2,180,373	2,465,471	(216,023)			(216,023)	(69,076)	2,180,373	85,319	482,911	568,229	38,278	
W5650X-10-4	LOOMIS AB	D	09/25/2014	Various	100,550.000	2,966,593		2,246,830	2,387,487	(133,046)			(133,046)	(7,612)	2,246,830	(130,621)	850,384	719,763	62,722	
543881-10-6	LORAL SPACE AND COMMUNICATIONS		04/15/2014	ITG	200.000	14,585		10,164	16,196	(6,032)			(6,032)		10,164		4,421	4,421		
546347-10-5	LOUISIANA-PACIFIC CORP.		04/15/2014	ITG	2,600.000	39,199		14,492	48,126	(33,634)			(33,634)		14,492		24,707	24,707		
548661-10-7	LOWES COS INC USD0.50		12/09/2014	Various	27,871.000	1,542,103		621,228	1,258,570	(754,317)			(754,317)		621,228		920,874	920,874	17,707	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		04/15/2014	ITG	600.000	28,199		15,311	28,218	(12,908)			(12,908)		15,311		12,889	12,889	144	
502160-10-4	LSB INDUSTRIES INC		04/15/2014	ITG	400.000	14,843		12,480	16,408	(3,928)			(3,928)		12,480		2,364	2,364		
502161-10-2	LSI CORP		04/15/2014	ITG	12,100.000	133,749		64,677	133,342	(68,665)			(68,665)		64,677		69,072	69,072		
502175-10-2	LTC PROPERTIES INC		04/15/2014	ITG	500.000	19,176		12,507	17,695	(5,188)			(5,188)		12,507		6,669	6,669	255	
502403-20-7	LTX-CREDENCE CORP		04/15/2014	ITG	1,000.000	8,905		5,458	7,990	(2,532)			(2,532)		5,458		3,447	3,447		
550021-10-9	LULULEMON ATHLETICA INC	I	09/12/2014	Various	2,000.000	104,689		100,620	118,060	(15,290)		2,150	(17,440)		100,620		4,069	4,069		
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		04/15/2014	ITG	400.000	33,775		6,237	41,156	(34,919)			(34,919)		6,237		27,538	27,538		
55027E-10-2	LUMINEX CORP		04/15/2014	ITG	700.000	11,532		12,677	13,580	2,299		3,202	(903)		12,677		(1,145)	(1,145)		
550283-10-5	LUMOS NETWORKS CORP		04/15/2014	ITG	300.000	3,573		3,099	6,300	(3,201)			(3,201)		3,099		475	475	84	
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	12/19/2014	DISTRIBUTION	0.000	198,633		198,633							198,633					
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/22/2014	Various	57,749.000	6,087,565		4,359,762	2,474,310	(369,550)			(369,550)		4,359,762		1,727,802	1,727,802	36,704	
55261F-10-4	M & T BANK CORP		09/22/2014	Various	4,500.000	541,170		380,967	523,890	(142,923)			(142,923)		380,967		160,203	160,203	3,150	
552690-10-9	M D U RESOURCES GROUP, INC.		04/15/2014	ITG	3,900.000	135,340		76,205	119,145	(42,940)			(42,940)		76,205		59,135	59,135	1,385	
553777-10-3	M T S SYSTEMS		04/15/2014	ITG	300.000	19,128		9,318	21,375	(12,057)			(12,057)		9,318		9,810	9,810	180	
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		04/15/2014	ITG	400.000	8,874		2,404	10,180	(7,776)			(7,776)		2,404		6,470	6,470		

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
554382-10-1	MACERICH COMPANY		04/15/2014	Various	4,800.000	308,728		241,740	282,672	(38,057)		2,875	(40,932)		241,740		66,988	66,988	2,976	
554489-10-4	MACK-CALI REALTY CORP		04/15/2014	Various	1,600.000	32,502		33,264	34,368	7,362		8,466	(1,104)		33,264		(762)	(762)	960	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	04/15/2014	ITG	900.000	49,544		20,319	48,987	(28,668)			(28,668)		20,319		29,225	29,225	821	
55616P-10-4	MACYS INC		12/09/2014	Various	71,295.000	4,199,494		4,086,421	5,340	(112)			(112)		4,086,421		113,073	113,073	9,521	
559079-20-7	MAGELLAN HEALTH SERVICES INC		04/15/2014	ITG	500.000	27,709		23,826	29,955	(6,129)			(6,129)		23,826		3,883	3,883		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		04/08/2014	Various	125,848.000	8,992,529		6,860,572	7,962,403	(1,101,831)			(1,101,831)		6,860,572		2,131,957	2,131,957	73,621	
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		04/15/2014	ITG	2,200.000	19,188		8,322	16,082	(7,760)			(7,760)		8,322		10,866	10,866		
G5753U-11-2	MAIDEN HOLDINGS LTD		04/15/2014	ITG	700.000	8,280		5,331	7,651	(2,321)			(2,321)		5,331		2,949	2,949	154	
56035L-10-4	MAIN STREET CAPITAL CORP		04/15/2014	ITG	400.000	12,639		7,136	13,076	(5,940)			(5,940)		7,136		5,504	5,504	264	
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		04/15/2014	ITG	300.000	5,089		2,648	5,409	(2,761)			(2,761)		2,648		2,441	2,441	30	
G5785G-10-7	MALLINCKRODT PLC		12/09/2014	Various	9,772.000	891,067		681,179	64,019	(23,922)			(23,922)		681,179		209,888	209,888		
562750-10-9	MANHATTAN ASSOCIATES		04/15/2014	ITG	1,600.000	51,601		13,449	46,992	(33,543)			(33,543)		13,449		38,153	38,153		
563571-10-8	MANITOWOC INC COM		04/15/2014	ITG	2,500.000	75,388		18,444	58,300	(39,856)			(39,856)		18,444		56,944	56,944		
56400P-20-1	MANNKIND CORP		04/15/2014	ITG	1,500.000	9,212		3,510	7,815	(4,305)			(4,305)		3,510		5,702	5,702		
56418H-10-0	MANPOWERGROUP		04/15/2014	Various	1,700.000	125,514		63,159	145,962	(82,622)		181	(82,803)		63,159		62,355	62,355		
564563-10-4	MANTECH INTL CORP		04/15/2014	ITG	400.000	11,607		9,388	11,972	(2,584)			(2,584)		9,388		2,219	2,219	84	
565849-10-6	MARATHON OIL CORP		04/15/2014	Various	174,939.000	5,898,298		5,421,443	6,175,347	(630,495)		123,408	(753,904)		5,421,443		476,855	476,855	33,238	
56585A-10-2	MARATHON PETROLEUM CORP		11/28/2014	Various	38,501.000	3,406,271		3,238,269	1,579,132	(106,164)		194	(106,358)		3,238,269		168,002	168,002	5,177	
56624R-10-8	MARCHEX INC CL B		04/15/2014	ITG	500.000	4,719		2,260	4,325	(2,065)			(2,065)		2,260		2,459	2,459	10	
566330-10-6	MARCUS CORP		04/15/2014	ITG	200.000	3,513		2,024	2,688	(664)			(664)		2,024		1,489	1,489	17	
567908-10-8	MARINEMAX INC		04/15/2014	ITG	300.000	4,582		1,991	4,824	(2,833)			(2,833)		1,991		2,592	2,592		
57060D-10-8	MARKETAXESS HOLDINGS INC		04/15/2014	ITG	600.000	32,341		15,906	40,122	(24,216)			(24,216)		15,906		16,434	16,434	96	
570759-10-0	MARKWEST ENERGY PARTNERS LP		11/28/2014	Various	138,589.000	9,121,875		9,217,482	7,745,741	340,174		386,909	(46,734)		9,217,482		(95,608)	(95,608)	228,501	
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/09/2014	GOLDMAN, SACHS & CO.	8,455.000	659,417		582,360							582,360		77,057	77,057	1,691	
57164Y-10-7	MARRIOTT VACATIONS WORLD		04/15/2014	ITG	560.000	29,914		9,221	29,546	(20,325)			(20,325)		9,221		20,694	20,694		
571748-10-2	MARSH + MCLENNAN COS INC		09/22/2014	Various	72,159.000	3,705,237		2,462,058	3,489,609	(1,027,540)			(1,027,540)		2,462,069		1,243,168	1,243,168	32,413	
573075-10-8	MARTEN TRANSPORT LTD		04/15/2014	ITG	450.000	9,243		5,273	9,086	(3,812)			(3,812)		5,273		3,970	3,970	11	
573083-10-2	MARTHA STEWART OMNIMEDIA INC		04/15/2014	ITG	600.000	2,378		1,446	2,520	(1,074)			(1,074)		1,446		932	932		
573284-10-6	MARTIN MARIETTA MATERIALS		04/15/2014	Various	68,768.000	7,094,749		6,740,514	6,872,674	(132,160)			(132,160)		6,740,514		354,236	354,236	360	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/15/2014	ITG	10,200.000	154,090		103,836	146,676	(42,840)			(42,840)		103,836		50,254	50,254	612	
574599-10-6	MASCO CORP		04/15/2014	ITG	7,100.000	151,972		50,552	161,667	(111,115)			(111,115)		50,552		101,420	101,420	1,065	
574795-10-0	MASIMO CORP		04/15/2014	ITG	1,100.000	28,775		21,582	32,153	(10,571)			(10,571)		21,582		7,193	7,193		
576323-10-9	MASTEC INC.		04/15/2014	ITG	800.000	32,754		14,658	26,176	(11,518)			(11,518)		14,658		18,096	18,096		
57636Q-10-4	MASTERCARD INC CLASS A		05/30/2014	Various	74,935.000	6,365,878		3,485,312	12,925,485	(3,526,369)			(3,526,369)		3,485,313		2,880,565	2,880,565	18,051	
576690-10-1	MATERION CORP		04/15/2014	ITG	400.000	13,831		8,496	12,340	(3,844)			(3,844)		8,496		5,335	5,335	32	
576853-10-5	MATRIX SERVICE COMPANY		04/15/2014	ITG	500.000	15,862		4,342	12,235	(7,894)			(7,894)		4,342		11,521	11,521		
57686G-10-5	MATSON INC		04/15/2014	ITG	700.000	16,880		13,707	18,277	(4,570)			(4,570)		13,707		3,173	3,173	112	
577081-10-2	MATTEL INC COM		07/03/2014	Various	15,966.000	616,105		544,939	759,662	(162,666)		52,057	(214,723)		544,939		71,165	71,165	9,474	
577128-10-1	MATTHEWS INTL CORP		04/15/2014	ITG	500.000	20,721		15,352	21,305	(5,954)			(5,954)		15,352		5,370	5,370	55	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/15/2014	ITG	5,800.000	185,347		137,029	161,878	(24,849)			(24,849)		137,029		48,318	48,318	1,508	
577933-10-4	MAXIMUS INC		04/15/2014	ITG	800.000	33,432		14,017	35,192	(21,175)			(21,175)		14,017		19,415	19,415	36	
57776J-10-0	MAXLINEAR INC-CLASS A		04/15/2014	ITG	200.000	1,786		1,268	2,086	(819)			(819)		1,268		518	518		
577767-10-6	MAXWELL TECHNOLOGIES INC		04/15/2014	ITG	600.000	7,982		4,566	4,662	(96)			(96)		4,566		3,416	3,416		
55264U-10-8	MB FINANCIAL INC		04/15/2014	ITG	1,000.000	29,193		14,774	32,090	(17,317)			(17,317)		14,774		14,419	14,419	120	
55262C-10-0	MBIA INC		04/15/2014	ITG	2,800.000	34,069		20,762	33,432	(12,670)			(12,670)		20,762		13,307	13,307		
579489-10-5	MCCLATCHY CO CL A		04/15/2014	ITG	700.000	4,247		900	2,380	(1,481)			(1,481)		900		3,347	3,347		
579780-20-6	MCCORMICK & CO.		09/22/2014	Various	92,489.000	6,287,690		5,904,927	6,374,342	(469,401)			(469,401)		5,904,941		382,750	382,750	89,976	
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		04/15/2014	ITG	4,600.000	31,821		34,178	42,136	(7,958)			(7,958)		34,178		(2,357)	(2,357)		
580135-10-1	MCDONALDS CORP		09/22/2014	Various	114,282.000	10,775,429		10,226,220	10,553,662	(881,133)		633	(881,766)		10,226,237		549,192	549,192	211,687	
58039P-10-7	MCEWEN MINING INC		04/15/2014	ITG	2,400.000	5,524		4,032	4,704	(672)			(672)		4,032		1,492	1,492		
58047P-10-7	MCG CAPITAL CORP		04/15/2014	ITG	1,100.000	3,996		4,169	4,840	(344)		327	(671)		4,169		(173)	(173)	138	
580589-10-9	MCGRATH RENTCORP.		04/15/2014	ITG	300.000	9,723		7,100	11,940	(4,840)			(4,840)		7,100		2,622	2,622	146	
580645-10-9	MCGRAW HILL FINANCIAL INC		04/15/2014	ITG	6,100.000	445,566		261,883	477,020	(215,137)			(215,137)		261,883		183,683	183,683	1,830	
581556-10-3	MCKESSON CORP		09/22/2014	Various	29,994.000	5,572,755		3,203,872	4,841,032	(1,637,160)			(1,637,160)		3,203,872		2,368,883	2,368,883	10,548	
552676-10-8	MDC HOLDINGS INC		04/15/2014	ITG	800.000	22,156		14,158	25,792	(11,634)			(11,634)		14,158		7,998	7,998	200	
582839-10-6	MEAD JOHNSON NUTRITION CO A		04/15/2014	ITG	4,800.000	394,566		345,169	402,048	(56,879)			(56,879)		345,169		49,397	49,397	3,432	
58319P-10-8	MEADOWBROOK INSURANCE GRP		04/15/2014	ITG	700.000	3,877		3,759	4,872	1,342		2,455	(1,113)		3,759		118	118	14	
583334-10-7	MEADWESTVA CO CORP COM		04/15/2014	ITG	3,400.000	128,142		77,510	125,562	(48,052)			(48,052)		77,510		50,631	50,631	4,250	

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
583421-10-2	MEASUREMENT SPECIALTIES INC		04/15/2014	ITG	300.000	19,314		7,783	18,207	(10,424)			(10,424)		7,783		11,532	11,532		
584045-10-8	MEDASSETS INC		04/15/2014	ITG	900.000	21,127		8,970	17,847	(8,877)			(8,877)		8,970		12,157	12,157		
58404W-10-9	MEDCATH CORP		06/02/2014	CANCELLED TRADE	0.000	800											800	800		
58463J-30-4	MEDICAL PPTYS TRUST INC		04/15/2014	ITG	1,900.000	24,863		16,929	23,218	(6,289)			(6,289)		16,929		7,934	7,934	798	
584688-10-5	MEDICINES COMPANY		04/15/2014	ITG	1,000.000	24,323		14,707	38,620	(23,914)			(23,914)		14,707		9,616	9,616		
58471A-10-5	MEDIDATA SOLUTIONS INC		04/15/2014	ITG	800.000	38,090		6,622	48,456	(41,834)			(41,834)		6,622		31,468	31,468		
58470H-10-1	MEDIFAST INC		04/15/2014	ITG	600.000	18,436		9,970	15,678	(5,708)			(5,708)		9,970		8,466	8,466		
58501N-10-1	MEDIVATION INC		04/15/2014	ITG	2,000.000	114,129		50,239	127,640	(77,401)			(77,401)		50,239		63,890	63,890		
58502B-10-6	MEDNAX INC		04/15/2014	ITG	2,000.000	119,594		64,063	106,760	(42,697)			(42,697)		64,063		55,530	55,530		
585055-10-6	MEDTRONIC INC.		09/22/2014	Various	155,412.000	10,113,619		7,584,655	8,919,095	(1,334,439)			(1,334,439)		7,584,655		2,528,963	2,528,963	104,308	
587118-10-0	MENS WEARHOUSE		04/15/2014	ITG	900.000	42,935		24,363	45,972	(21,609)			(21,609)		24,363		18,572	18,572	162	
587200-10-6	MENTOR GRAPHICS CORP.		04/15/2014	ITG	1,800.000	35,720		17,810	43,326	(25,516)			(25,516)		17,810		17,910	17,910	171	
58733R-10-2	MERCADOLIBRE INC	R	04/15/2014	ITG	600.000	50,329		33,569	64,674	(31,105)			(31,105)		33,569		16,760	16,760	185	
588056-10-1	MERCER INTERNATIONAL INC		04/15/2014	ITG	5,300.000	39,057		37,774	52,841	(15,067)			(15,067)		37,774		1,284	1,284		
58933Y-10-5	MERCK & CO. INC.		12/09/2014	Various	251,712.000	14,923,539		10,189,993	12,109,097	(2,462,980)			(2,462,980)		10,190,050		4,733,489	4,733,489	345,908	
D5357W-10-3	MERCK KGAA ORD NPV	D	02/06/2014	Various	11,294.000	1,818,539		1,811,321	2,027,012	(177,563)			(177,563)	(38,129)	1,811,321	15,014	(7,796)	7,218		
589400-10-0	MERCURY GENERAL CORP		04/15/2014	ITG	600.000	27,316		23,016	29,826	(6,810)			(6,810)		23,016		4,300	4,300	369	
589378-10-8	MERCURY SYSTEMS INC		04/15/2014	ITG	600.000	8,019		4,410	6,570	(2,160)			(2,160)		4,410		3,609	3,609		
589433-10-1	MEREDITH C ORP COM		04/15/2014	ITG	700.000	32,913		16,041	36,260	(20,219)			(20,219)		16,041		16,872	16,872	303	
589499-10-2	MERGE HEALTHCARE INC		04/15/2014	ITG	1,200.000	2,840		2,928	2,784	1,008		864	144		2,928		(88)	(88)		
589584-10-1	MERIDIAN BIOSCIENCE INC		04/15/2014	ITG	800.000	16,660		12,946	21,224	(8,278)			(8,278)		12,946		3,713	3,713	160	
589889-10-4	MERIT MEDICAL SYSTEMS INC		04/15/2014	ITG	800.000	10,640		10,799	12,592	(1,793)			(1,793)		10,799		(159)	(159)		
59001A-10-2	MERITAGE HOMES CORP		04/15/2014	ITG	600.000	25,248		9,369	28,794	(19,425)			(19,425)		9,369		15,878	15,878		
59001K-10-0	MERITOR INC		04/15/2014	ITG	1,800.000	20,066		7,632	18,774	(11,142)			(11,142)		7,632		12,434	12,434		
59047Q-10-3	MERU NETWORKS INC		04/15/2014	ITG	200.000	876		568	862	(294)			(294)		568		308	308		
591018-80-9	METABOLIX INC		04/15/2014	ITG	500.000	507		565	630	(65)			(65)		565		(58)	(58)		
591176-10-2	METALICO INC		04/15/2014	ITG	900.000	1,480		1,080	1,863	(783)			(783)		1,080		400	400		
59151K-10-8	METHANEX CORP	A	11/28/2014	Various	26,061.000	1,626,216		1,620,806	716,804	30,722			30,722		1,620,806		5,411	5,411	9,212	
591520-20-0	METHODE ELECTRONICS CLASS A		04/15/2014	ITG	600.000	16,546		4,565	20,514	(15,950)			(15,950)		4,565		11,982	11,982	96	
59156R-10-8	METLIFE INC COM		04/15/2014	ITG	21,500.000	1,064,887		631,410	1,159,280	(527,870)			(527,870)		631,410		433,477	433,477	5,913	
592688-10-5	METTLER TOLEDO INTERNATIONAL		04/15/2014	ITG	622.000	139,075		87,984	150,891	(62,907)			(62,907)		87,984		51,091	51,091		
55272X-10-2	MFA FINANCIAL INC		04/15/2014	ITG	5,000.000	39,351		35,088	35,300	(213)			(213)		35,088		4,264	4,264	2,000	
55277P-10-4	MGE ENERGY INC		04/15/2014	ITG	600.000	23,030		16,340	23,160	(6,820)			(6,820)		16,340		6,690	6,690	163	
552848-10-3	MGIC INVT CORP WIS		04/15/2014	ITG	3,300.000	26,005		6,355	27,852	(21,497)			(21,497)		6,355		19,650	19,650		
552953-10-1	MGM RESORTS INTERNATIONAL		04/15/2014	ITG	6,700.000	155,477		66,798	157,584	(90,786)			(90,786)		66,798		88,680	88,680		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	10/13/2014	Various	3,900.000	344,843		296,826	316,641	(19,815)			(19,815)		296,826		48,016	48,016		
594793-10-1	MICREL INC		04/15/2014	ITG	1,000.000	10,469		9,679	9,870	(192)			(192)		9,679		790	790	50	
594901-10-0	MICRO SYSTEMS INC		04/15/2014	ITG	1,600.000	82,028		72,019	91,792	(19,773)			(19,773)		72,019		10,009	10,009		
595017-10-4	MICROCHIP TECHNOLOGY INC		04/15/2014	ITG	3,800.000	177,890		123,034	170,050	(47,016)			(47,016)		123,034		54,856	54,856	1,349	
595112-10-3	MICRON TEC HNOLOGY INC COM		05/29/2014	Various	17,700.000	388,271		103,253	385,152	(281,899)			(281,899)		103,253		285,018	285,018		
595137-10-0	MICROSEMI CORP.		04/15/2014	ITG	1,400.000	33,084		23,316	34,930	(11,614)			(11,614)		23,316		9,768	9,768		
594918-10-4	MICROSOFT CORP		04/15/2014	Various	168,102.000	6,603,664		4,409,799	6,292,058	(1,882,259)			(1,882,259)		4,409,799		2,193,866	2,193,866	43,792	
594972-40-8	MICROSTRATEGY INC CL A		04/15/2014	ITG	157.000	15,778		18,103	19,506	(1,403)			(1,403)		18,103		(2,325)	(2,325)		
594960-30-4	MICROVISION INC		04/15/2014	ITG	188.000	308		350	248	102			102		350		(42)	(42)		
59522J-10-3	MID AMERICA APT		04/15/2014	ITG	1,312.000	89,584		80,567	79,691	876			876		80,567		9,017	9,017	1,916	
596278-10-1	MIDDLEBY CORP		04/15/2014	ITG	300.000	76,379		21,346	71,991	(50,645)			(50,645)		21,346		55,033	55,033		
596680-10-8	MIDDLESEX WATER CO		04/15/2014	ITG	200.000	4,043		3,382	4,188	(806)			(806)		3,382		661	661	38	
600544-10-0	MILLER HERMAN, INC.		04/15/2014	ITG	800.000	23,758		14,842	23,616	(8,774)			(8,774)		14,842		8,917	8,917	212	
602720-10-4	MINE SAFETY APPLIANCES CO		03/12/2014	EXCHANGE	600.000	16,392		16,392	30,726	(14,334)			(14,334)		16,392				180	
603158-10-6	MINERAL TECH INC		04/15/2014	ITG	800.000	48,444		20,231	48,056	(27,825)			(27,825)		20,231		28,213	28,213	40	
60649T-10-7	MISTRAS GROUP INC		04/15/2014	ITG	300.000	6,878		5,427	6,264	(837)			(837)		5,427		1,451	1,451		
55306N-10-4	MKS INSTRUMENTS		04/15/2014	ITG	1,000.000	28,457		21,925	29,940	(8,016)			(8,016)		21,925		6,532	6,532	160	
60740F-10-5	MOBILE MINI INC		04/15/2014	ITG	600.000	25,661		9,783	24,708	(14,925)			(14,925)		9,783		15,877	15,877	102	
607828-10-0	MODINE MANUFACTURING CO.		04/15/2014	ITG	700.000	9,618		6,565	8,974	(2,409)			(2,409)		6,565		3,053	3,053		
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		04/15/2014	ITG	400.000	1,588		1,387	2,292	(905)			(905)		1,387		201	201		
608190-10-4	MOHAWK INDUSTRIES INC		04/15/2014	ITG	1,600.000	214,800		97,273	238,240	(140,284)		683	(140,967)		97,273		117,527	117,527		
60855R-10-0	MOLINA HEALTHCARE INC		04/15/2014	ITG	500.000	17,380		8,027	17,375	(9,349)			(9,349)		8,027		9,354	9,354		
60871R-20-9	MOLSON COORS BREWING CO. CL B		04/15/2014	ITG	400.000	22,843		21,988	22,460	(472)			(472)		21,988		855	855	148	

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
608753-10-9	MOLYCORP INC		04/15/2014	Various	1,200.000	5,575		5,628	6,744	(696)		1,812	(1,116)		5,628		(53)	(53)		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/15/2014	ITG	800.000	8,958		9,001	14,144	(5,143)			(5,143)		9,001		(43)	(43)		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/16/2014	Various	454,526.000	16,661,143		13,449,966	16,044,768	(2,594,785)			(2,594,785)		13,449,983		3,211,159	3,211,159	191,162	
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		04/15/2014	ITG	187.000	3,357		3,301	3,886	(430)		156	(585)		3,301		56	56		
609720-10-7	MONMOUTH REIT-CLASS A		04/15/2014	ITG	200.000	1,868		1,425	1,818	(393)			(393)		1,425		443	443	30	
609839-10-5	MONOLITHIC POWER SYSTEMS		04/15/2014	ITG	600.000	21,330		6,108	20,796	(14,688)			(14,688)		6,108		15,222	15,222		
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		04/15/2014	ITG	700.000	19,698		8,397	22,302	(13,905)			(13,905)		8,397		11,301	11,301	98	
610236-10-1	MONRO MUFFLER BRAKE INC		04/15/2014	ITG	500.000	26,863		16,626	28,180	(11,554)			(11,554)		16,626		10,237	10,237	55	
61166W-10-1	MONSANTO CO		09/22/2014	Various	77,635.000	8,654,472		7,705,555	9,048,359	(1,324,258)		18,546	(1,342,805)		7,705,555		948,917	948,917	34,501	
611740-10-1	MONSTER BEVERAGE CORPORATION		04/15/2014	ITG	2,700.000	172,444		119,661	182,979	(63,318)			(63,318)		119,661		52,783	52,783		
611742-10-7	MONSTER WORLDWIDE INC		04/15/2014	ITG	2,400.000	16,095		12,168	17,112	(4,944)			(4,944)		12,168		3,927	3,927		
G62185-10-6	MONTPELIER RE HOLDINGS		04/15/2014	ITG	1,200.000	36,114		20,640	34,920	(14,280)			(14,280)		20,640		15,475	15,475	300	
615369-10-5	MOODYS CORP		04/15/2014	ITG	4,100.000	309,514		126,140	321,727	(195,587)			(195,587)		126,140		183,374	183,374	1,148	
615394-20-2	MOOG, INC. CLASS A		04/15/2014	ITG	700.000	43,110		23,003	47,558	(24,555)			(24,555)		23,003		20,107	20,107		
617446-44-8	MORGAN STANLEY		04/15/2014	ITG	27,300.000	798,218		398,307	856,128	(457,821)			(457,821)		398,307		399,911	399,911	1,365	
617700-10-9	MORNINGSTAR INC		04/15/2014	ITG	500.000	36,794		27,847	39,045	(11,198)			(11,198)		27,847		8,947	8,947	170	
61945C-10-3	MOSAIC COMPANY		11/28/2014	Various	498,456.000	24,488,677		21,677,388	22,956,534	(484,033)		1,366,841	(1,850,874)		21,677,388		2,811,288	2,811,288	112,131	
620076-30-7	MOTOROLA SOLUTIONS INC		11/21/2014	Various	84,553.000	5,302,640		4,829,914	5,707,328	(866,902)		10,510	(877,413)		4,829,915		472,726	472,726	84,916	
624580-10-6	MOVADO GROUP, INC		04/15/2014	ITG	400.000	16,829		5,213	17,604	(12,391)			(12,391)		5,213		11,616	11,616	40	
62458M-20-7	MOVE INC		04/15/2014	ITG	525.000	5,439		3,164	8,395	(5,231)			(5,231)		3,164		2,274	2,274		
553530-10-6	MSC INDL DIRECT INC		04/15/2014	ITG	900.000	77,393		50,506	72,783	(22,277)			(22,277)		50,506		26,887	26,887	594	
55354G-10-0	MSCI INC A		04/15/2014	ITG	2,400.000	98,536		76,143	104,928	(28,785)			(28,785)		76,143		22,393	22,393		
624756-10-2	MUELLER INDUSTRIES INC		04/15/2014	ITG	1,400.000	40,499		27,416	44,107	(16,692)			(16,692)		27,416		13,084	13,084	105	
624758-10-8	MUELLER WATER PRODUCTS INC CL A		04/15/2014	ITG	3,000.000	27,261		7,898	28,110	(20,212)			(20,212)		7,898		19,363	19,363	53	
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	04/15/2014	ITG	200.000	2,459		2,560	2,778	1,167		1,385	(218)		2,560		(101)	(101)		
625383-10-4	MULTI-COLOR CORP		04/15/2014	ITG	300.000	10,651		6,885	11,322	(4,437)			(4,437)		6,885		3,766	3,766	15	
626717-10-2	MURPHY OIL CORP		04/15/2014	ITG	3,600.000	219,931		139,600	233,568	(93,968)			(93,968)		139,600		80,331	80,331	1,125	
626755-10-2	MURPHY USA INC		04/15/2014	ITG	900.000	36,445		22,164	37,404	(15,240)			(15,240)		22,164		14,281	14,281		
553829-10-2	MVC CAPITAL INC		04/15/2014	ITG	300.000	3,937		3,272	4,050	(778)			(778)		3,272		665	665	41	
55402X-10-5	MWI VETERINARY SUPPLY INC		04/15/2014	ITG	200.000	30,842		14,011	34,118	(20,107)			(20,107)		14,011		16,831	16,831		
628464-10-9	MYERS INDS INC		04/15/2014	ITG	600.000	13,943		6,089	12,672	(6,583)			(6,583)		6,089		7,854	7,854	132	
628530-10-7	MYLAN INC		09/23/2014	Various	8,500.000	389,994		150,779	368,900	(218,121)			(218,121)		150,779		239,215	239,215		
55405W-10-4	MYR GROUP INC DELAWARE		04/15/2014	ITG	400.000	9,681		6,990	10,032	(3,042)			(3,042)		6,990		2,691	2,691		
62855J-10-4	MYRIAD GENETICS INC		04/15/2014	ITG	1,300.000	49,344		24,028	27,274	(3,246)			(3,246)		24,028		25,315	25,315		
628778-10-2	N B T BANCORP INC		04/15/2014	ITG	600.000	14,116		11,076	15,540	(4,464)			(4,464)		11,076		3,040	3,040	126	
G6359F-10-3	NABORS INDUSTRIES LTD		05/21/2014	Various	662,709.000	16,920,038		10,391,656	11,259,426	(867,770)			(867,770)		10,391,656		6,528,382	6,528,382	26,508	
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		04/15/2014	ITG	100.000	5,293		2,082	6,219	(4,137)			(4,137)		2,082		3,211	3,211	25	
630077-10-5	NANOMETRICS INCORPORATED		04/15/2014	ITG	400.000	6,494		6,056	7,620	(1,564)			(1,564)		6,056		438	438		
631103-10-8	NASDAQ OMX GROUP		04/15/2014	ITG	2,500.000	85,058		59,503	99,500	(39,997)			(39,997)		59,503		25,555	25,555	325	
635017-10-6	NATIONAL BEVERAGE CORP		04/15/2014	ITG	800.000	15,494		12,181	16,128	(3,947)			(3,947)		12,181		3,313	3,313		
635309-10-7	NATIONAL CINEMEDIA		04/15/2014	ITG	1,100.000	16,310		13,310	21,956	(8,646)			(8,646)		13,310		3,000	3,000	792	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	09/22/2014	Various	436,499.000	1,867,193		1,839,215	1,989,576	(112,576)			(112,576)	(37,785)	1,839,215	52,456	(24,478)	27,978	57,487	
636180-10-1	NATIONAL FUEL GAS CO.		04/15/2014	ITG	1,400.000	96,972		71,046	99,960	(28,914)			(28,914)		71,046		25,926	25,926	1,050	
63633D-10-4	NATIONAL HEALTH INVESTORS		04/15/2014	ITG	400.000	23,716		16,934	22,440	(5,506)			(5,506)		16,934		6,782	6,782	602	
636518-10-2	NATIONAL INSTRUMENTS CORP		04/15/2014	ITG	2,000.000	54,131		45,907	64,040	(18,133)			(18,133)		45,907		8,224	8,224	300	
63654U-10-0	NATIONAL INTERSTATE CORP		04/15/2014	ITG	200.000	5,466		4,418	4,600	(182)			(182)		4,418		1,048	1,048	24	
637071-10-1	NATIONAL OILWELL VARCO INC		04/15/2014	Various	8,700.000	700,236		473,266	691,911	(218,127)		518	(218,645)		473,266		226,970	226,970	2,262	
637138-10-8	NATIONAL PENN BANCSHARES INC.		04/15/2014	ITG	1,800.000	18,741		12,558	20,394	(7,836)			(7,836)		12,558		6,183	6,183	180	
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		04/15/2014	ITG	100.000	7,546		7,704	8,050			346	(346)		7,704		(158)	(158)	505	
637417-10-6	NATIONAL RETAIL PROPERTIES		04/15/2014	ITG	1,800.000	61,613		47,176	54,594	(7,418)			(7,418)		47,176		14,436	14,436	729	
638522-10-2	NATL WESTERN LIFE INS CL A		04/15/2014	ITG	38.000	9,001		5,197	8,495	(3,298)			(3,298)		5,197		3,803	3,803		
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		04/15/2014	ITG	200.000	6,187		2,576	5,514	(2,938)			(2,938)		2,576		3,611	3,611		
639050-10-3	NATUS MEDICAL INC		04/15/2014	ITG	600.000	13,547		5,160	13,500	(8,340)			(8,340)		5,160		8,387	8,387		
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		04/15/2014	ITG	1,500.000	2,421		2,775	3,105	1,385		1,715	(330)		2,775		(354)	(354)		
63935N-10-7	NAVIGANT CONSULTING SERVICES		04/15/2014	ITG	700.000	12,588		6,573	13,440	(6,867)			(6,867)		6,573		6,015	6,015		
638904-10-2	NAVIGATORS GROUP INC		04/15/2014	ITG	300.000	17,477		12,983	18,948	(5,965)			(5,965)		12,983		4,494	4,494		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		04/15/2014	ITG	1,300.000	43,512		36,881	49,647	(12,766)			(12,766)		36,881		6,631	6,631		
628852-20-4	NCI BUILDING SYSTEMS INC.		04/15/2014	ITG	300.000	4,809		2,297	5,262	(2,965)			(2,965)		2,297		2,512	2,512		

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
62886E-10-8	NCR CORP.		04/15/2014	ITG	3,200.000	107,727		55,406	108,992	(53,586)			(53,586)		55,406		52,321	52,321		
640079-10-9	NEENAH PAPER		04/15/2014	ITG	300.000	15,289		4,376	12,831	(8,456)			(8,456)		4,376		10,913	10,913	72	
640268-10-8	NEKTAR THERAPEUTICS		04/15/2014	ITG	2,100.000	22,093		10,525	23,835	(13,310)			(13,310)		10,525		11,568	11,568		
64031N-10-8	NELNET INC CL A		04/15/2014	ITG	500.000	19,562		9,252	21,070	(11,818)			(11,818)		9,252		10,310	10,310	50	
640491-10-6	NEOGEN CORP		04/15/2014	ITG	750.000	31,264		17,143	34,275	(17,133)			(17,133)		17,143		14,122	14,122		
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	04/15/2014	ITG	500.000	4,724		3,327	4,365	(1,038)			(1,038)		3,327		1,397	1,397		
64110D-10-4	NETAPP INC		08/15/2014	Various	286,239.000	11,049,297		10,260,466	11,775,872	(818,374)		697,032	(1,515,407)		10,260,466		788,831	788,831	108,834	
64110L-10-6	NETFLIX INC		04/15/2014	ITG	1,076.000	348,002		80,469	396,151	(315,682)			(315,682)		80,469		267,533	267,533		
64111Q-10-4	NETGEAR INC		04/15/2014	ITG	700.000	23,580		18,468	23,058	(4,590)			(4,590)		18,468		5,112	5,112		
64115T-10-4	NETSCOUT SYSTEMS INC		04/15/2014	ITG	600.000	20,348		6,973	17,754	(10,781)			(10,781)		6,973		13,375	13,375		
641180-10-7	NETSUITE INC		04/15/2014	Various	1,500.000	118,678		109,141	154,530	(44,832)		556	(45,389)		109,141		9,536	9,536		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		04/15/2014	ITG	600.000	7,776		3,489	5,604	(2,115)			(2,115)		3,489		4,287	4,287		
64126X-20-1	NEUSTAR INC CLASS A		04/15/2014	ITG	1,400.000	38,681		35,241	69,804	(34,563)			(34,563)		35,241		3,441	3,441		
646025-10-6	NEW JERSEY RESOURCES CORP.		04/15/2014	ITG	600.000	29,280		25,943	27,744	(1,801)			(1,801)		25,943		3,337	3,337	504	
651587-10-7	NEW MARKET CORP		04/15/2014	ITG	227.000	87,888		34,330	75,852	(41,522)			(41,522)		34,330		53,558	53,558	499	
64704V-10-6	NEW MEDIA INVESTMENT GROUP INC		04/15/2014	Various	158.830	2,343		669							669		1,674	1,674		
64828T-10-2	NEW RESIDENTIAL INVESTMENT		04/15/2014	ITG	2,200.000	13,848		5,214	14,696	(9,482)			(9,482)		5,214		8,634	8,634	935	
649295-10-2	NEW YORK CO INC		04/15/2014	ITG	400.000	1,810		1,264	1,748	(484)			(484)		1,264		546	546		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/15/2014	ITG	8,500.000	134,053		102,937	143,225	(40,288)			(40,288)		102,937		31,116	31,116	2,125	
650111-10-7	NEW YORK T IMES CO CL A		04/15/2014	ITG	2,500.000	39,913		14,831	39,675	(24,844)			(24,844)		14,831		25,082	25,082	200	
65105M-10-8	NEWCASTLE INVESTMENT CORP		04/15/2014	Various	2,200.000	10,521		4,205	12,628	(8,423)			(8,423)		4,205		6,316	6,316	440	
651229-10-6	NEWELL RUBBERMAID INC		04/15/2014	ITG	6,000.000	173,506		71,893	194,460	(122,567)			(122,567)		71,893		101,613	101,613	900	
651290-10-8	NEWFIELD EXPLORATION CORP		04/15/2014	ITG	2,600.000	84,556		62,114	64,038	(1,924)			(1,924)		62,114		22,442	22,442		
651639-10-6	NEWMONT MINING CORP		12/17/2014	Various	183,379.000	3,981,950		4,226,903	2,495,968	65,740		63,555	2,185		4,226,903		(244,953)	(244,953)	23,561	
651718-50-4	NEWPARK RES INC		04/15/2014	ITG	1,500.000	17,445		9,464	18,435	(8,971)			(8,971)		9,464		7,981	7,981		
651824-10-4	NEWPORT CORP.		04/15/2014	ITG	800.000	15,161		8,548	14,456	(5,908)			(5,908)		8,548		6,612	6,612		
65249B-10-9	NEWS CORP CLASS A		05/30/2014	Various	77,707.000	1,321,202		1,249,501	1,400,280	(119,473)		31,306	(150,779)		1,249,501		71,701	71,701		
65249B-20-8	NEWS CORP CLASS B		04/15/2014	ITG	5,575.000	90,245		41,536	99,402	(57,866)			(57,866)		41,536		48,709	48,709		
65251F-10-5	NEWSTAR FINL INC		04/15/2014	ITG	600.000	7,386		5,592	10,662	(5,070)			(5,070)		5,592		1,795	1,795		
65339F-10-1	NEXTERA ENERGY INC		10/06/2014	Various	127,709.000	11,793,223		9,718,549	10,934,445	(1,215,890)			(1,215,890)		9,718,554		2,074,669	2,074,669	134,744	
62914B-10-0	NIC INC		04/15/2014	ITG	800.000	14,445		8,994	19,896	(10,902)			(10,902)		8,994		5,451	5,451	280	
N63218-10-6	NIELSEN NV		09/22/2014	Various	8,829.000	391,258		284,244	405,163	(120,919)			(120,919)		284,244		107,014	107,014	4,488	
62913F-20-1	NII HOLDINGS INC		04/15/2014	Various	3,400.000	3,501		3,910	9,350	7,888		13,328	(5,440)		3,910		(409)	(409)		
654106-10-3	NIKE INC CL B		04/15/2014	ITG	15,000.000	1,083,002		655,933	1,179,600	(523,667)			(523,667)		655,933		427,069	427,069	7,200	
65473P-10-5	NISOURCE I NC		04/15/2014	ITG	5,700.000	201,221		122,955	187,416	(64,461)			(64,461)		122,955		78,266	78,266	1,425	
G65431-10-1	NOBLE CORPORATION PLC	E	04/15/2014	ITG	4,900.000	149,931		147,311	183,603	(36,292)			(36,292)		147,311		2,620	2,620	1,838	
655044-10-5	NOBLE ENER GY INC COM		04/15/2014	Various	103,492.000	7,075,945		5,662,039	7,048,840	(1,386,801)			(1,386,801)		5,662,039		1,413,907	1,413,907	14,489	
65542W-10-7	NORANDA ALUMINUM HOLDING		04/15/2014	ITG	500.000	2,062		1,615	1,645	(30)			(30)		1,615		447	447	5	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	09/22/2014	Various	295,068.000	4,014,292		3,656,217	3,325,298	(287,148)			(287,148)	(34,434)	3,656,217	(224,101)	582,176	358,075	118,575	
655663-10-2	NORDSON CORP.		04/15/2014	ITG	1,100.000	78,135		44,656	81,730	(37,074)			(37,074)		44,656		33,479	33,479	396	
655664-10-0	NORDSTROM INC		12/09/2014	GOLDMAN, SACHS & CO.	22,759.000	1,586,151		1,363,500	1,124,327	(33,418)			(33,418)		1,363,500		222,651	222,651	20,099	
655844-10-8	NORFOLK SOUTHERN CORP		11/13/2014	Various	78,057.000	7,280,813		6,029,295	6,900,332	(1,221,948)			(1,221,948)		6,029,295		1,251,518	1,251,518	40,519	
D5813Z-10-4	NORMA GROUP ORD	D	09/22/2014	Various	37,114.000	1,933,317		1,758,182	1,845,421	(61,496)			(61,496)	(25,742)	1,758,182	(24,916)	200,052	175,135	19,365	
664397-10-6	NORTHEAST UTILITIES		09/22/2014	Various	399,205.000	17,585,468		16,768,568	16,052,754	(146,090)		77,400	(223,491)		16,768,568		816,900	816,900	178,438	
665531-10-9	NORTHERN OIL AND GAS INC		04/15/2014	ITG	1,100.000	16,206		15,312	16,577	(759)		506	(1,265)		15,312		894	894		
665859-10-4	NORTHERN TRUST CORP		04/15/2014	ITG	4,900.000	290,763		184,961	303,261	(118,300)			(118,300)		184,961		105,803	105,803	3,038	
66611T-10-8	NORTHFIELD BANCORP INC NJ		04/15/2014	ITG	420.000	5,260		3,877	5,544	(1,667)			(1,667)		3,877		1,383	1,383	25	
666807-10-2	NORTHROP GRUMMAN CORP		09/22/2014	Various	61,328.000	7,665,482		4,324,812	6,352,718	(2,725,497)			(2,725,497)		4,324,812		3,340,669	3,340,669	55,874	
66704R-10-0	NORTHSTAR REALTY FINANCE COR		04/15/2014	ITG	1,500.000	21,889		4,875	20,175	(15,300)			(15,300)		4,875		17,014	17,014	375	
667340-10-3	NORTHWEST BANCSHARES INC		04/15/2014	ITG	2,000.000	29,401		23,685	29,560	(5,875)			(5,875)		23,685		5,716	5,716	460	
667655-10-4	NORTHWEST NATURAL GAS CO.		04/15/2014	ITG	300.000	13,323		12,861	12,846	356		341	15		12,861		462	462	138	
667746-10-1	NORTHWEST PIPE CO		04/15/2014	ITG	100.000	3,363		2,117	3,776	(1,660)			(1,660)		2,117		1,246	1,246		
668074-30-5	NORTHWESTERN CORP		04/15/2014	ITG	700.000	33,719		22,470	30,324	(7,854)			(7,854)		22,470		11,249	11,249	280	
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	07/24/2014	JPMORGAN CHASE & CO.	64,340.000	5,677,277		4,867,293	5,150,962	(158,369)			(158,369)	(125,300)	4,867,293	74,377	735,608	809,985	115,606	
62936P-10-3	NPS PHARMACEUTICALS INC		04/15/2014	Various	1,600.000	37,198		10,327	48,576	(38,249)			(38,249)		10,327		26,871	26,871		
629377-50-8	NRG ENERGY INC		04/15/2014	ITG	6,424.000	207,205		141,361	184,497	(43,137)			(43,137)		141,361		65,844	65,844	771	
670200-30-5	NTELOS HOLDINGS CORP		04/15/2014	ITG	300.000	3,764		3,933	6,069	(2,136)			(2,136)		3,933		(169)	(169)	252	
67018T-10-5	NU SKIN ASIA PAC INC		04/15/2014	ITG	1,500.000	118,912		66,620	207,330	(140,576)		134	(140,710)		66,620		52,292	52,292	518	

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
67020Y-10-0	NUANCE COMMUNICATIONS INC		04/15/2014	Various	4,800.000	76,857		73,392	72,960	26,369		25,937	432		73,392		3,465	3,465		
670346-10-5	NUCOR CORP.		09/22/2014	Various	11,459.000	656,333		469,472	336,294	(131,212)		361	(131,573)		469,472		186,861	186,861	6,993	
67069D-10-8	NUTRISYSTEM INC		04/15/2014	ITG	400.000	5,644		3,196	6,576	(3,380)			(3,380)		3,196		2,448	2,448	70	
670704-10-5	NUVASIVE, INC.		04/15/2014	ITG	800.000	26,014		11,040	25,864	(14,824)			(14,824)		11,040		14,974	14,974		
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION		04/15/2014	ITG	380.000	6,639		6,460	6,380	4,640		4,560	80		6,460		179	179		
629445-20-6	NVE CORP		04/15/2014	ITG	100.000	5,501		4,682	5,828	(1,146)			(1,146)		4,682		819	819		
67066G-10-4	NVIDIA CORP		12/09/2014	Various	42,025.000	839,200		713,265	189,036	(33,766)			(33,766)		713,265		125,935	125,935	3,572	
62944T-10-5	NVR INC		04/15/2014	ITG	114.000	130,143		69,545	116,965	(47,421)			(47,421)		69,545		60,598	60,598		
67072V-10-3	NXSTAGE MEDICAL INC		04/15/2014	ITG	700.000	8,499		8,918	7,000	1,925		7	1,918		8,918		(419)	(419)		
674215-10-8	OASIS PETROLEUM INC		06/09/2014	Various	1,100.000	48,695		27,481	51,667	(23,068)		1,118	(24,186)		27,481		21,214	21,214		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/04/2014	Various	186,041.000	18,367,157		16,687,040	17,692,499	(981,480)		130,112	(1,111,592)		16,687,040		1,680,117	1,680,117	321,947	
675232-10-2	OCEANEERING INTERNATIONAL INC		04/15/2014	ITG	2,200.000	156,140		81,080	173,536	(92,456)			(92,456)		81,080		75,060	75,060	484	
67555N-20-6	OCLARO INC		04/15/2014	ITG	1,394.000	4,188		1,756	3,471	(1,715)			(1,715)		1,756		2,432	2,432		
675746-30-9	OCWEN FINL CORP		10/27/2014	Various	1,900.000	75,620		39,505	105,355	(54,813)		11,037	(65,850)		39,505		36,115	36,115		
67086E-30-3	OCZ TECHNOLOGY GROUP IN		04/15/2014	ITG	900.000	7		22	32			11	(11)		22		(15)	(15)		
676220-10-6	OFFICE DEPOT INC		04/15/2014	Various	9,135.000	35,863		27,171	48,324	(15,020)		6,133	(21,154)		27,171		8,693	8,693		
67103X-10-2	OFG BANCORP		04/15/2014	ITG	900.000	14,873		8,706	15,606	(6,900)			(6,900)		8,706		6,167	6,167	130	
670837-10-3	OGE ENERGY CORP		04/15/2014	ITG	4,000.000	145,832		94,141	135,600	(41,459)			(41,459)		94,141		51,692	51,692	1,800	
678026-10-5	OIL STATES INTL		04/15/2014	Various	1,600.000	153,508		104,291	162,752	(56,710)		1,751	(58,461)		104,291		49,217	49,217		
678046-10-3	OILSANDS QUEST INC		04/15/2014	ITG	7,200.000	102			158	(158)			(158)				102	102		
679580-10-0	OLD DOMINION FREIGHT LINE INC		04/15/2014	ITG	1,350.000	73,172		26,138	71,577	(45,439)			(45,439)		26,138		47,034	47,034		
680033-10-7	OLD NATL BANCORP IND		04/15/2014	ITG	1,700.000	23,957		16,137	26,129	(9,992)			(9,992)		16,137		7,821	7,821	187	
680223-10-4	OLD REPUBLIC INTL CORP		04/15/2014	ITG	4,800.000	76,298		42,816	82,896	(40,080)			(40,080)		42,816		33,482	33,482	876	
680665-20-5	OLIN CORP.		04/15/2014	ITG	1,600.000	44,125		29,201	46,160	(16,959)			(16,959)		29,201		14,924	14,924	320	
68162K-10-6	OLYMPIC STEEL INC		04/15/2014	ITG	200.000	5,315		3,346	5,796	(2,450)			(2,450)		3,346		1,969	1,969	4	
670872-10-0	OM GROUP INC		04/15/2014	Various	600.000	19,779		11,064	21,846	(10,782)			(10,782)		11,064		8,715	8,715	45	
681936-10-0	OMEGA HEALTHCARE INVESTORS		04/15/2014	ITG	1,500.000	51,923		22,738	44,700	(21,962)			(21,962)		22,738		29,185	29,185	735	
681904-10-8	OMNICARE INC		04/15/2014	ITG	2,300.000	132,193		60,146	138,828	(78,682)			(78,682)		60,146		72,047	72,047	460	
68213N-10-9	OMNICELL INC		04/15/2014	ITG	700.000	18,993		9,825	17,871	(8,047)			(8,047)		9,825		9,169	9,169		
681919-10-6	OMNICOM GROUP		09/22/2014	GOLDMAN, SACHS & CO.	64,506.000	4,526,645		3,868,527	3,222,080	(806,429)			(806,429)		3,868,527		658,118	658,118	74,944	
682128-10-3	OMNIVISION TECHNOLOGIES INC		04/15/2014	ITG	1,100.000	20,250		13,459	18,920	(5,462)			(5,462)		13,459		6,792	6,792		
682129-10-1	OMNOVA SOLUTIONS INC		04/15/2014	ITG	800.000	7,465		3,031	7,288	(4,257)			(4,257)		3,031		4,434	4,434		
682159-10-8	ON ASSIGNMENT INC		04/15/2014	ITG	800.000	27,967		5,730	27,936	(22,206)			(22,206)		5,730		22,236	22,236		
682189-10-5	ON SEMICONDUCTOR CORP		04/15/2014	ITG	8,800.000	84,439		65,280	72,512	(7,232)			(7,232)		65,280		19,159	19,159		
68235P-10-8	ONE GAS INC		04/15/2014	ITG	1,375.000	49,043		26,504							26,504		22,539	22,539		
G67742-10-9	ONEBEACON INSURANCE GROUP LT		04/15/2014	ITG	500.000	7,582		6,507	7,910	(1,403)			(1,403)		6,507		1,075	1,075	105	
682680-10-3	ONEOK INC		04/15/2014	Various	5,500.000	352,070		212,811	341,990	(129,179)			(129,179)		212,811		139,259	139,259	2,200	
68268N-10-3	ONEOK PARTNERS LP		04/16/2014	Various	133,815.000	7,430,178		6,875,040	7,045,360	(102,250)		68,070	(170,320)		6,875,040		555,138	555,138	97,685	
X3232T-10-4	OPAP SA	D	09/22/2014	Various	115,780.000	1,840,536		1,422,310	1,542,734	(99,567)			(99,567)	(20,857)	1,422,310	(38,388)	456,614	418,226	35,485	
68372A-10-4	OPEN TABLE		04/15/2014	ITG	300.000	22,000		14,026	23,811	(9,785)			(9,785)		14,026		7,974	7,974		
68375Q-40-3	OPLINK COMMUNICATIONS INC		04/15/2014	ITG	300.000	5,157		4,592	5,580	(989)			(989)		4,592		566	566		
683797-10-4	OPPENHEIMER HOLDINGS INC		04/15/2014	ITG	200.000	5,219		3,206	4,956	(1,750)			(1,750)		3,206		2,013	2,013	22	
68389X-10-5	ORACLE CORP COM		12/09/2014	Various	75,653.000	2,940,888		2,518,143	1,704,177	(372,950)			(372,950)		2,518,143		422,745	422,745	8,478	
68554V-10-8	ORASURE TECHNOLOGIES INC		04/15/2014	ITG	700.000	4,437		2,716	4,403	(1,687)			(1,687)		2,716		1,721	1,721		
685564-10-6	ORBITAL SCIENCES CORP		04/15/2014	ITG	1,000.000	25,045		12,945	23,300	(10,355)			(10,355)		12,945		12,100	12,100		
67103H-10-7	OREILLY AUTOMOTIVE INC		09/22/2014	Various	32,942.000	4,850,177		3,277,356	4,239,965	(962,608)			(962,608)		3,277,357		1,572,820	1,572,820		
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		04/15/2014	ITG	1,500.000	19,223		10,785	22,665	(11,880)			(11,880)		10,785		8,438	8,438		
68628V-30-8	ORION MARINE GROUP INC		04/15/2014	ITG	200.000	2,540		1,154	2,406	(1,252)			(1,252)		1,154		1,386	1,386		
68633D-10-3	ORITANI FINACIAL CORP		04/15/2014	ITG	1,100.000	16,718		13,949	17,655	(3,706)			(3,706)		13,949		2,770	2,770	193	
686688-10-2	ORMAT TECHNOLOGIES INC		04/15/2014	ITG	200.000	5,511		3,291	5,442	(2,152)			(2,152)		3,291		2,221	2,221	12	
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		04/15/2014	Various	1,300.000	39,674		28,886	29,666			780	(780)		28,886		10,788	10,788		
688239-20-1	OSHKOSH CORP		04/15/2014	ITG	1,700.000	95,466		27,389	85,646	(58,257)			(58,257)		27,389		68,078	68,078	255	
671044-10-5	OSI SYSTEMS INC		04/15/2014	ITG	400.000	23,421		13,532	21,244	(7,712)			(7,712)		13,532		9,889	9,889		
68827R-10-8	OSIRIS THERAPEUTICS INC		04/15/2014	ITG	200.000	2,513		1,013	3,216	(2,204)			(2,204)		1,013		1,500	1,500		
689648-10-3	OTTER TAIL POWER CO.		04/15/2014	ITG	600.000	17,649		11,294	17,562	(6,268)			(6,268)		11,294		6,355	6,355	182	
690070-10-7	OUTERWALL INC		04/15/2014	ITG	700.000	45,597		32,666	47,089	(14,423)			(14,423)		32,666		12,931	12,931		
69007J-10-6	OUTFRONT MEDIA INC		12/31/2014	DISTRIBUTION	0.000	98,860		98,860							98,860					
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		04/15/2014	ITG	500.000	3,196		610	3,825	(3,215)			(3,215)		610		2,586	2,586		

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
690732-10-2	OWENS & MINOR, INC.		04/15/2014	ITG	1,300.000	44,460		37,233	47,528	(10,295)			(10,295)		37,233		7,227	7,227	325	
690742-10-1	OWENS CORNING INC		04/15/2014	ITG	2,300.000	92,793		51,618	93,656	(42,038)			(42,038)		51,618		41,176	41,176	368	
690768-40-3	OWENS-ILLINOIS, INC.		04/15/2014	ITG	3,400.000	110,677		56,471	121,652	(65,181)			(65,181)		56,471		54,206	54,206		
691497-30-9	OXFORD INDUSTRIES, INC.		04/15/2014	ITG	300.000	20,502		10,483	24,201	(13,718)			(13,718)		10,483		10,020	10,020	117	
69331C-10-8	P G & E CORP		09/22/2014	Various	488,255.000	21,441,355		20,310,058	19,666,911	1,727,675		1,084,528	643,147		20,310,058		1,131,297	1,131,297	205,102	
693718-10-8	PACCAR INC		11/13/2014	Various	5,536.000	367,634		196,222	327,565	(131,343)			(131,343)		196,222		171,411	171,411	1,218	
69404D-10-8	PACIFIC BIOSCIENCES CAL		04/15/2014	ITG	500.000	2,057		985	2,615	(1,630)			(1,630)		985		1,072	1,072		
695127-10-0	PACIRA PHARMACEUTICALS INC.		04/15/2014	ITG	400.000	25,259		19,532	22,996	(3,464)			(3,464)		19,532		5,727	5,727		
695156-10-9	PACKAGING CORPORATION OF AMERICA		04/15/2014	ITG	2,100.000	140,605		50,941	132,888	(81,947)			(81,947)		50,941		89,664	89,664	1,680	
695263-10-3	PACWEST BANCORP		04/16/2014	Various	700.000	28,331		12,651	29,554	(16,903)			(16,903)		12,651		15,680	15,680	175	
69562K-10-0	PAIN THERAPEUTICS INC		04/15/2014	ITG	700.000	3,609		2,401	3,402	(1,001)			(1,001)		2,401		1,208	1,208		
696429-30-7	PALL CORP		11/13/2014	Various	23,197.000	1,980,609		1,864,792	196,305	(96,888)			(96,888)		1,864,792		115,817	115,817	13,137	
697435-10-5	PALO ALTO NETWORKS INC		04/15/2014	Various	100.000	6,582		5,395	5,747	(352)			(352)		5,395		1,187	1,187		
69840W-10-8	PANERA BREAD COMPANY		12/30/2014	Various	1,056.000	180,788		143,044	133,048	(41,170)			(41,170)		143,044		37,745	37,745		
698813-10-2	PAPA JOHNS INTL INC		04/15/2014	ITG	600.000	28,684		9,205	27,240	(18,035)			(18,035)		9,205		19,479	19,479	75	
699462-10-7	PAREXEL INTERNATIONAL CORP		04/15/2014	ITG	1,100.000	53,830		21,291	49,698	(28,408)			(28,408)		21,291		32,540	32,540		
700416-20-9	PARK ELECTROCHEMICAL CORP		04/15/2014	ITG	300.000	8,024		6,577	8,616	(2,039)			(2,039)		6,577		1,447	1,447	810	
700658-10-7	PARK NATIONAL CORP		04/15/2014	ITG	200.000	14,668		10,536	17,014	(6,478)			(6,478)		10,536		4,132	4,132	188	
701081-10-1	PARKER DRILLING CO.		04/15/2014	ITG	2,200.000	14,403		9,700	17,886	(8,186)			(8,186)		9,700		4,703	4,703		
701094-10-4	PARKER HAN NIFIN CORP COM		11/13/2014	Various	6,026.000	730,619		540,978	424,512	(202,478)			(202,478)		540,978		189,641	189,641	6,674	
70159Q-10-4	PARKWAY PROPERTIES		04/15/2014	ITG	300.000	5,378		2,831	5,787	(2,957)			(2,957)		2,831		2,547	2,547	56	
G6852T-10-5	PARTNERRE LTD		09/22/2014	Various	23,441.000	2,575,119		2,272,527	2,471,385	(198,858)			(198,858)		2,272,527		302,592	302,592	39,793	
703395-10-3	PATTERSON COS INC		09/22/2014	Various	15,540.000	632,505		571,530	640,248	(64,922)		3,796	(68,718)		571,530		60,975	60,975	6,901	
703481-10-1	PATTERSON UTI ENERGY INC		04/15/2014	ITG	3,100.000	98,454		56,201	78,492	(22,291)			(22,291)		56,201		42,253	42,253	310	
704326-10-7	PAYCHEX INC		09/22/2014	Various	211,477.000	9,018,014		7,469,323	9,628,548	(2,159,225)			(2,159,225)		7,469,323		1,548,691	1,548,691	188,966	
69327R-10-1	PDC ENERGY INC		04/15/2014	ITG	500.000	30,813		10,553	26,610	(16,057)			(16,057)		10,553		20,260	20,260		
69329Y-10-4	PDL BIOPHARMA INC		04/15/2014	ITG	2,400.000	19,372		13,585	20,256	(6,671)			(6,671)		13,585		5,787	5,787	360	
704549-10-4	PEABODY ENERGY		04/15/2014	Various	334,030.000	5,935,017		6,228,198	6,523,606	(290,585)		4,823	(295,408)		6,228,198		(293,181)	(293,181)	451	
70469L-10-0	PEAK RESORTS INC		12/19/2014	Various	208,533.000	1,752,650		1,876,797							1,876,797		(124,147)	(124,147)		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		04/15/2014	ITG	700.000	23,662		10,746	21,532	(10,786)			(10,786)		10,746		12,916	12,916	273	
705573-10-3	PEGASYSTEMS INC		04/15/2014	ITG	600.000	9,758		9,740	14,754	(5,015)			(5,015)		9,740		19	19	18	
707569-10-9	PENN NATIONAL GAMING INC		04/15/2014	ITG	1,300.000	16,078		10,096	18,629	(8,533)			(8,533)		10,096		5,983	5,983		
707882-10-6	PENN VIRGINIA CORP		04/15/2014	ITG	700.000	10,885		3,899	6,601	(2,702)			(2,702)		3,899		6,986	6,986		
708062-10-4	PENNANTPARK INVESTMENT CORP		04/15/2014	ITG	800.000	8,732		7,292	9,280	(1,988)			(1,988)		7,292		1,439	1,439	448	
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		04/15/2014	ITG	900.000	15,398		6,635	17,082	(10,447)			(10,447)		6,635		8,762	8,762	180	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		04/15/2014	ITG	200.000	4,605		3,148	4,592	(1,444)			(1,444)		3,148		1,456	1,456	236	
70959W-10-3	PENSKE AUTO GROUP INC		04/15/2014	ITG	800.000	33,336		13,084	37,728	(24,644)			(24,644)		13,084		20,252	20,252	144	
H6169Q-10-8	PENTAIR LTD		06/04/2014	EXCHANGE	4,107.000	105,646		105,646	318,991	(213,345)			(213,345)		105,646				2,054	
G7S00T-10-4	PENTAIR PLC	E	11/13/2014	Various	12,274.000	814,267		803,824							803,824		10,443	10,443	2,948	
709789-10-1	PEOPLES BANCORP INC		04/15/2014	ITG	100.000	2,512		1,098	2,251	(1,153)			(1,153)		1,098		1,414	1,414	15	
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/15/2014	ITG	7,100.000	104,271		82,464	107,352	(24,888)			(24,888)		82,464		21,807	21,807	1,154	
713278-10-9	PEPBOYS MANNY MOE & JACK		04/15/2014	ITG	900.000	9,284		8,999	10,926	(1,927)			(1,927)		8,999		285	285		
713291-10-2	PEPCO HLDG S INC		04/15/2014	ITG	4,400.000	93,250		83,436	84,172	(736)			(736)		83,436		9,813	9,813	1,188	
713448-10-8	PEPSICO INC.		09/22/2014	Various	149,233.000	13,768,170		10,261,194	12,362,622	(2,115,468)			(2,115,468)		10,261,196		3,506,975	3,506,975	320,988	
71375U-10-1	PERFICIENT INC		04/15/2014	ITG	400.000	6,826		2,956	9,368	(6,412)			(6,412)		2,956		3,870	3,870		
713831-10-5	PERICOM SEMICONDUCTOR CORP		04/15/2014	ITG	300.000	2,230		2,211	2,658	(447)			(447)		2,211		18	18		
714046-10-9	PERKINELMER INC		04/15/2014	ITG	2,100.000	91,791		40,379	86,583	(46,204)			(46,204)		40,379		51,412	51,412	294	
G97822-10-3	PERRIGO PLC	E	09/22/2014	Various	22,044.000	3,273,402		2,556,315	3,382,872	(818,602)		7,989	(826,591)		2,556,315		717,088	717,088	5,021	
288853-10-4	PERRY ELLIS INTERNATIONAL		04/15/2014	ITG	300.000	4,180		4,122	4,737	869		1,484	(615)		4,122		58	58		
716382-10-6	PETMED EXPRESS INC		04/15/2014	ITG	200.000	2,567		1,811	3,326	(1,515)			(1,515)		1,811		756	756	34	
SB1HH9-36-5	PETROPLUS HLDS AG .	D	02/20/2014	EXCHANGE	10,373.000			1	(1)				(1)							
716748-10-8	PETROSQUEST ENERGY INC		04/15/2014	ITG	1,100.000	6,045		5,203	4,752	1,612		1,161	451		5,203		842	842		
716768-10-6	PETSMART INC		09/22/2014	Various	37,143.000	2,555,929		2,240,903	2,702,153	(64,983)		396,267	(461,250)		2,240,903		315,026	315,026	18,566	
717081-10-3	PFIZER INC		12/09/2014	Various	277,838.000	8,401,572		5,235,814	7,898,282	(3,238,987)			(3,238,987)		5,235,874		3,165,698	3,165,698	59,570	
716933-10-6	PHARMACYCLICS INC		04/15/2014	Various	1,200.000	107,300		39,246	126,936	(85,148)		2,541	(87,690)		39,246		68,053	68,053		
71714F-10-4	PHARMERICA CORP		04/15/2014	ITG	600.000	15,721		8,550	12,900	(4,350)			(4,350)		8,550		7,171	7,171		
693320-20-2	PHH CORP		04/15/2014	ITG	1,000.000	24,221		16,534	24,350	(7,816)			(7,816)		16,534		7,687	7,687		
69336T-20-5	PHI INC NON VOTING		04/15/2014	ITG	200.000	8,703		3,966	8,680	(4,714)			(4,714)		3,966		4,737	4,737		

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
718546-10-4	PHILLIPS 66		12/09/2014	Various	170,820.000	14,308,345		11,725,649	7,028,240	(1,375,288)			(1,375,288)		11,725,649		2,582,697	2,582,697	92,266	
719405-10-2	PHOTRONICS INC		04/15/2014	ITG	1,000.000	7,983		5,136	9,030	(3,895)			(3,895)		5,136		2,847	2,847		
693366-20-5	PICO HOLDINGS INC		04/15/2014	ITG	400.000	9,544		8,204	9,244	(1,040)			(1,040)		8,204		1,340	1,340		
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		04/15/2014	ITG	1,400.000	49,994		40,605	46,424	(5,819)			(5,819)		40,605		9,389	9,389	882	
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		04/15/2014	ITG	3,100.000	53,494		50,411	51,212	(801)			(801)		50,411		3,083	3,083	620	
720279-10-8	PIER 1, INC.		04/15/2014	ITG	2,100.000	38,520		21,144	48,468	(27,324)			(27,324)		21,144		17,376	17,376	126	
721283-10-9	PIKE CORP		04/15/2014	ITG	200.000	2,007		1,367	2,114	(747)			(747)		1,367		640	640		
72147K-10-8	PILGRIM'S PRIDE CORP		04/15/2014	ITG	3,100.000	65,676		12,262	50,375	(38,113)			(38,113)		12,262		53,414	53,414		
723456-10-9	PINNACLE ENTERTAINMENT INC		04/15/2014	ITG	900.000	19,793		8,473	23,391	(14,918)			(14,918)		8,473		11,320	11,320		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		04/15/2014	ITG	600.000	20,659		6,681	19,518	(12,837)			(12,837)		6,681		13,978	13,978	48	
723484-10-1	PINNACLE WEST CAPITAL CORP		04/15/2014	ITG	2,100.000	116,276		90,543	111,132	(20,589)			(20,589)		90,543		25,733	25,733	1,192	
723664-10-8	PIONEER ENERGY SERVICES CORP		04/15/2014	ITG	1,200.000	16,474		8,784	9,612	(828)			(828)		8,784		7,691	7,691		
723787-10-7	PIONEER NA T RES CO COM		11/28/2014	Various	29,458.000	5,474,857		5,080,997	2,106,313	(332,808)			(332,808)		5,080,997		393,860	393,860	458	
724078-10-0	PIPER JAFFRAY COS INC		04/15/2014	ITG	300.000	12,124		5,379	11,865	(6,486)			(6,486)		5,379		6,745	6,745		
724479-10-0	PITNEY BOWES INC		04/15/2014	ITG	4,100.000	100,444		55,924	95,530	(39,606)			(39,606)		55,924		44,520	44,520	769	
726503-10-5	PLAINS ALL AMER PIPELINE LP		11/28/2014	Various	303,445.000	17,653,076		15,342,760	14,930,675	(203,012)		190,335	(393,346)		15,342,760		2,310,316	2,310,316	395,096	
727493-10-8	PLANTRONICS INC		04/15/2014	ITG	1,000.000	41,751		29,429	46,450	(17,022)			(17,022)		29,429		12,323	12,323	100	
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS		04/15/2014	ITG	700.000	41,781		21,419	42,896	(21,477)			(21,477)		21,419		20,362	20,362	56	
729132-10-0	PLEXUS CORP		04/15/2014	ITG	700.000	27,660		16,221	30,303	(14,082)			(14,082)		16,221		11,439	11,439		
729251-10-8	PLUM CREEK TIMBER CO INC COM		03/04/2014	Various	116,878.000	5,019,740		5,033,935	5,435,996	504,448		906,509	(402,060)		5,033,935		(14,196)	(14,196)	51,426	
69344F-10-6	PMC - SIERRA INC		04/15/2014	ITG	4,500.000	32,070		23,940	28,935	(4,995)			(4,995)		23,940		8,130	8,130		
69345P-10-3	PMFG INC		04/15/2014	ITG	200.000	1,104		1,194	1,810	(192)		424	(616)		1,194		(90)	(90)		
693475-10-5	PNC FINL SVCS GROUP INC		04/15/2014	ITG	12,100.000	987,786		620,832	938,718	(317,886)			(317,886)		620,832		366,954	366,954	11,132	
69349H-10-7	PNM RESOURCES INC		04/15/2014	ITG	1,700.000	46,611		28,329	41,004	(12,675)			(12,675)		28,329		18,282	18,282	629	
731068-10-2	POLARIS INDUSTRIES INC		04/15/2014	ITG	1,800.000	239,738		106,915	262,152	(155,237)			(155,237)		106,915		132,823	132,823	864	
73172K-10-4	POLYCOM INC.		04/15/2014	ITG	3,500.000	44,969		34,545	39,305	(4,760)			(4,760)		34,545		10,424	10,424		
73179P-10-6	POLYONE CORPORATION		04/15/2014	ITG	1,600.000	59,800		17,375	56,560	(39,185)			(39,185)		17,375		42,425	42,425	256	
73179V-10-3	POLYPORE INTERNATIONAL INC		04/15/2014	ITG	700.000	23,758		22,694	27,230	(4,536)			(4,536)		22,694		1,064	1,064		
73278L-10-5	POOL CORP		04/15/2014	ITG	900.000	51,491		24,221	52,326	(28,105)			(28,105)		24,221		27,270	27,270	171	
733174-70-0	POPULAR INC		04/15/2014	ITG	1,730.000	50,397		27,309	49,703	(21,983)		411	(22,394)		27,309		23,088	23,088		
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		04/15/2014	ITG	1,200.000	69,110		24,989	63,408	(38,419)			(38,419)		24,989		44,121	44,121		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		04/15/2014	ITG	1,400.000	45,432		33,143	42,280	(9,137)			(9,137)		33,143		12,289	12,289	770	
737446-10-4	POST HOLDINGS INC		04/15/2014	ITG	1,600.000	82,054		39,279	78,832	(39,553)			(39,553)		39,279		42,774	42,774		
737464-10-7	POST PROPERTIES, INC.		04/15/2014	ITG	1,000.000	49,454		34,887	45,230	(10,343)			(10,343)		34,887		14,567	14,567	690	
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	03/03/2014	Various	132,947.000	4,440,922		4,163,900	4,381,933	1,001,474		1,219,507	(218,033)		4,163,900		277,022	277,022	39,552	
737630-10-3	POTLATCH CORP.		04/15/2014	ITG	800.000	30,033		24,834	33,392	(8,558)			(8,558)		24,834		5,199	5,199	280	
739128-10-6	POWELL INDUSTRIES INC		04/15/2014	ITG	200.000	12,420		6,278	13,398	(7,120)			(7,120)		6,278		6,142	6,142	50	
739276-10-3	POWER INTEGRATIONS INC		04/15/2014	ITG	500.000	29,922		15,692	27,910	(12,218)			(12,218)		15,692		14,230	14,230	50	
693506-10-7	PPG INDUSTRIES INC		04/15/2014	ITG	4,100.000	769,044		349,749	777,606	(427,857)			(427,857)		349,749		419,294	419,294	2,501	
69351T-10-6	PPL CORP		09/22/2014	Various	405,742.000	13,076,065		12,348,733	11,761,429	368,421		274,137	94,284		12,348,733		727,332	727,332	212,832	
74005P-10-4	PRAXAIR INC.		09/22/2014	Various	50,321.000	6,682,270		5,859,471	6,543,240	(683,757)			(683,757)		5,859,482		822,788	822,788	27,779	
740189-10-5	PRECISION CASTPARTS CORP COM		09/22/2014	Various	4,559.000	1,121,672		822,613	1,227,739	(405,126)			(405,126)		822,613		299,059	299,059	115	
740585-10-4	PREMIERE GLOBAL SERVICES INC.		04/15/2014	ITG	1,000.000	11,528		6,537	11,590	(5,053)			(5,053)		6,537		4,991	4,991		
74112D-10-1	PRESTIGE BRANDS		04/15/2014	ITG	1,400.000	39,414		12,523	50,120	(37,597)			(37,597)		12,523		26,891	26,891		
741503-40-3	PRICELINE.COM		04/15/2014	ITG	1,076.000	1,251,535		568,553	1,250,742	(682,189)			(682,189)		568,553		682,982	682,982		
741511-10-9	PRICESMART INC		04/15/2014	ITG	400.000	37,290		25,326	46,216	(20,890)			(20,890)		25,326		11,964	11,964	140	
74164M-10-8	PRIMERICA INC		04/15/2014	ITG	700.000	31,582		14,812	30,037	(15,225)			(15,225)		14,812		16,770	16,770	84	
74165N-10-5	PRIMO WTR CORP		04/15/2014	ITG	1,100.000	4,407		1,133	2,893	(1,760)			(1,760)		1,133		3,274	3,274		
74164F-10-3	PRIMORIS SERVICES CORP		04/15/2014	ITG	500.000	13,169		5,171	15,565	(10,394)			(10,394)		5,171		7,998	7,998	35	
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/15/2014	ITG	7,000.000	307,992		164,788	345,170	(180,382)			(180,382)		164,788		143,205	143,205	1,960	
742962-10-3	PRIVATEBANCORP INC.		12/12/2014	Various	1,300.000	36,193		11,388	37,609	(26,221)			(26,221)		11,388		24,805	24,805	13	
74267C-10-6	PROASSURANCE CORP		04/15/2014	ITG	1,200.000	52,767		42,637	58,176	(15,539)			(15,539)		42,637		10,130	10,130	720	
742718-10-9	PROCTER & GAMBLE CO		09/22/2014	Various	123,373.000	10,331,208		8,129,845	10,043,796	(1,908,692)		5,224	(1,913,915)		8,129,881		2,201,327	2,201,327	168,415	
743187-10-6	PROGENICS PHARMACEUTICALS INC		04/15/2014	ITG	600.000	2,019		1,788	3,198	(1,410)			(1,410)		1,788		231	231		
743312-10-0	PROGRESS SOFTWARE CORP.		04/15/2014	ITG	1,200.000	25,947		21,382	30,996	(9,614)			(9,614)		21,382		4,564	4,564		
743315-10-3	PROGRESSIVE CORP		04/15/2014	ITG	12,800.000	304,307		228,897	349,056	(120,159)			(120,159)		228,897		75,410	75,410	19,109	
74340W-10-3	PROLOGIS INC		04/15/2014	ITG	9,400.000	379,531		238,131	347,330	(109,199)			(109,199)		238,131		141,400	141,400	3,102	
74346Y-10-3	PROS HOLDINGS INC		04/15/2014	ITG	400.000	11,990		5,088	15,960	(10,872)			(10,872)		5,088		6,902	6,902		

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
74348T-10-2	PROSPECT CAPITAL CORP		04/15/2014	ITG	2,000.000	21,670		17,269	22,440	(5,171)			(5,171)		17,269		4,401	4,401	883	
743606-10-5	PROSPERITY BANCSHARES INC		06/12/2014	Various	12,700.000	773,393		763,642	805,053	(41,411)			(41,411)		763,642		9,751	9,751	7,590	
743674-10-3	PROTECTIVE LIFE CORP		04/15/2014	ITG	1,600.000	78,900		25,297	81,056	(55,759)			(55,759)		25,297		53,602	53,602	320	
74386T-10-5	PROVIDENT FINANCIAL SERVICES		04/15/2014	ITG	500.000	8,650		5,571	9,660	(4,089)			(4,089)		5,571		3,079	3,079	75	
744320-10-2	PRUDENTIAL FINL INC		04/15/2014	ITG	12,300.000	963,290		594,855	1,134,306	(539,451)			(539,451)		594,855		368,436	368,436	6,519	
69360J-10-7	PS BUSINESS PKS INC CALIF COM		04/15/2014	ITG	300.000	24,900		15,116	22,926	(7,811)			(7,811)		15,116		9,785	9,785	150	
69370C-10-0	PTC INC		04/15/2014	ITG	2,300.000	76,706		36,260	81,397	(45,137)			(45,137)		36,260		40,446	40,446		
74460D-10-9	PUBLIC STORAGE		09/22/2014	Various	33,046.000	5,406,817		4,604,100	4,974,084	(369,971)			(369,971)		4,604,113		802,705	802,705	76,742	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/15/2014	Various	361,973.000	13,091,920		11,932,680	11,597,615	617,651		282,586	335,065		11,932,680		1,159,240	1,159,240	44,262	
F7607Z-16-5	PUBLICIS GROUPE	D	07/15/2014	Various	29,608.000	2,383,706		2,401,339	2,713,482	(246,366)		21,562	(267,928)	(44,215)	2,401,339	7,970	(25,602)	(17,632)	37,677	
74586W-20-5	PULSE ELECTRONICS CORP		04/15/2014	ITG	70.000	249		224	202	22			22		224		25	25		
745867-10-1	PULTE GROUP INC		04/15/2014	ITG	6,700.000	124,682		27,681	136,479	(108,798)			(108,798)		27,681		97,001	97,001	670	
693656-10-0	PVH CORP		04/15/2014	Various	1,782.000	217,487		141,272	242,388	(101,062)		54	(101,115)		141,272		76,215	76,215	67	
74733V-10-0	QEP RESOURCES INC		04/15/2014	ITG	3,500.000	109,152		96,663	107,275	(10,612)			(10,612)		96,663		12,489	12,489	70	
74733T-10-5	QLIK TECHNOLOGIES INC		04/15/2014	ITG	1,400.000	34,504		31,574	37,282	(5,709)			(5,709)		31,574		2,930	2,930		
747277-10-1	QLOGIC COR P COM		04/15/2014	ITG	2,100.000	24,979		19,698	24,843	(5,145)			(5,145)		19,698		5,281	5,281		
747316-10-7	QUAKER CHEMICAL CORP.		04/15/2014	ITG	300.000	23,607		8,128	23,121	(14,993)			(14,993)		8,128		15,479	15,479	150	
747525-10-3	QUALCOMM INC		09/22/2014	Various	158,928.000	12,181,868		10,351,315	11,321,120	(1,490,117)			(1,490,117)		10,351,352		1,830,516	1,830,516	131,593	
74756M-10-2	QUALITY DISTRIBUTION INC		04/15/2014	ITG	400.000	4,972		3,579	5,132	(1,553)			(1,553)		3,579		1,393	1,393		
747582-10-4	QUALITY SYSTEMS INC		04/15/2014	Various	800.000	12,611		13,504	16,848	(2,712)		632	(3,344)		13,504		(893)	(893)	280	
747619-10-4	QUANEX BUILDING PRODUCTS		04/15/2014	ITG	600.000	11,867		6,515	11,952	(5,437)			(5,437)		6,515		5,352	5,352	24	
74762E-10-2	QUANTA SERVICES		04/15/2014	ITG	4,100.000	143,945		77,629	129,396	(51,767)			(51,767)		77,629		66,316	66,316		
747906-20-4	QUANTUM CORP		04/15/2014	ITG	3,600.000	4,039		4,212	4,320			108	(108)		4,212		(173)	(173)		
74834L-10-0	QUEST DIAGNOSTICS INC		09/22/2014	Various	289,983.000	17,805,829		15,742,852	15,525,690	217,484		315	217,169		15,742,858		2,062,971	2,062,971	237,267	
748356-10-2	QUESTAR CORP.		04/15/2014	ITG	3,700.000	85,108		65,970	85,063	(19,093)			(19,093)		65,970		19,139	19,139	666	
74835Y-10-1	QUESTCOR PHARMACEUTICALS		04/15/2014	ITG	1,100.000	85,663		29,837	59,895	(30,058)			(30,058)		29,837		55,826	55,826	660	
74838C-10-6	QUICKSILVER INC		04/15/2014	ITG	2,700.000	17,193		8,291	23,679	(15,388)			(15,388)		8,291		8,903	8,903		
74837R-10-4	QUICKSILVER RESOURCES INC		04/15/2014	ITG	1,800.000	5,125		4,050	5,526	(1,476)			(1,476)		4,050		1,075	1,075		
74838J-10-1	QUIDEL CORP		04/15/2014	ITG	600.000	14,547		9,626	18,534	(8,909)			(8,909)		9,626		4,921	4,921		
74874Q-10-0	QUINSTREET INC		04/15/2014	ITG	500.000	3,078		2,985	4,345	(1,360)			(1,360)		2,985		93	93		
749941-10-0	R F MICRODEVICES INC		04/15/2014	ITG	5,500.000	43,136		24,640	28,380	(3,740)			(3,740)		24,640		18,496	18,496		
749607-10-7	R L I CORP.		04/15/2014	ITG	800.000	33,863		24,761	38,952	(14,191)			(14,191)		24,761		9,102	9,102	136	
750086-10-0	RACKSPACE HOSTING INC		04/15/2014	Various	2,000.000	61,227		65,640	78,260	(10,732)		1,888	(12,620)		65,640		(4,413)	(4,413)		
750236-10-1	RADIAN GROUP INC		04/15/2014	ITG	2,300.000	31,352		4,968	32,476	(27,508)			(27,508)		4,968		26,384	26,384	6	
750438-10-3	RADIOSHACK CORP		04/15/2014	ITG	1,900.000	3,488		4,028	4,940	(323)		589	(912)		4,028		(540)	(540)		
750459-10-9	RADISYS CORP		04/15/2014	ITG	400.000	1,309		900	916	(16)			(16)		900		409	409		
749227-60-9	RAIT FINANCIAL TRUST		04/15/2014	ITG	300.000	2,382		845	2,691	(1,847)			(1,847)		845		1,537	1,537	99	
751212-10-1	RALPH LAUREN CORP		04/15/2014	Various	1,400.000	216,058		194,087	247,198	(51,304)		1,807	(53,111)		194,087		21,971	21,971	1,260	
750917-10-6	RAMBUS INC		04/15/2014	ITG	1,900.000	22,225		9,671	17,993	(8,322)			(8,322)		9,671		12,554	12,554		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		04/15/2014	ITG	500.000	8,120		3,947	7,870	(3,923)			(3,923)		3,947		4,174	4,174	188	
75281A-10-9	RANGE RESOURCES CORP		09/22/2014	Various	3,200.000	284,122		188,150	269,792	(81,642)			(81,642)		188,150		95,972	95,972	128	
754212-10-8	RAVEN INDUSTRIES INC		04/15/2014	ITG	600.000	19,445		14,518	24,684	(10,166)			(10,166)		14,518		4,927	4,927	144	
754730-10-9	RAYMOND JAMES FINANCIAL INC		04/15/2014	ITG	2,200.000	108,483		59,252	114,818	(55,566)			(55,566)		59,252		49,231	49,231	704	
75508B-10-4	RAYONIER ADVANCED MATERIALS		10/15/2014	Various	10,472.650	324,957		352,726							352,726		(27,769)	(27,769)	733	
754907-10-3	RAYONIER INC		11/13/2014	Various	103,623.000	4,540,558		4,509,398	4,362,528	1,574,447		1,427,577	146,870		4,509,398		31,160	31,160	57,149	
755111-50-7	RAYTHEON COMPANY		10/06/2014	Various	105,420.000	10,435,362		6,048,487	9,078,435	(3,545,749)			(3,545,749)		6,048,487		4,386,875	4,386,875	166,785	
75524B-10-4	RBC BEARING INS		04/15/2014	ITG	300.000	18,555		10,035	21,225	(11,190)			(11,190)		10,035		8,520	8,520		
75525F-10-4	REACHLOCAL INC		04/15/2014	ITG	200.000	2,013		1,236	2,542	(1,306)			(1,306)		1,236		777	777		
75604L-10-5	REALD INC		04/15/2014	ITG	700.000	7,047		5,558	5,978	(420)			(420)		5,558		1,489	1,489		
75605L-70-8	REALNETWORKS INC		04/15/2014	ITG	300.000	2,269		2,253	2,265	283		295	(12)		2,253		16	16		
75605Y-10-6	REALOGY HOLDINGS CORP		04/15/2014	Various	2,200.000	92,258		95,518	108,834	(6,674)		6,642	(13,316)		95,518		(3,260)	(3,260)		
75606N-10-9	REALPAGE INC		04/15/2014	ITG	700.000	12,337		12,390	16,366	(3,661)		315	(3,976)		12,390		(53)	(53)		
756109-10-4	REALTY INCOME CORP		04/15/2014	ITG	2,600.000	109,398		86,134	97,058	(10,924)			(10,924)		86,134		23,264	23,264	1,895	
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	12/29/2014	DISTRIBUTION	0.000	61,776		61,776							61,776					
756577-10-2	RED HAT INC.		04/15/2014	ITG	3,800.000	188,566		165,794	212,952	(47,158)			(47,158)		165,794		22,773	22,773		
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		04/15/2014	ITG	300.000	20,280		7,271	22,062	(14,791)			(14,791)		7,271		13,008	13,008		
758075-40-2	REDWOOD TRUST INC		04/15/2014	ITG	1,100.000	22,611		11,989	21,307	(9,318)			(9,318)		11,989		10,622	10,622	308	
758750-10-3	REGAL BELOIT CORP		04/15/2014	ITG	700.000	51,404		33,692	51,604	(17,912)			(17,912)		33,692		17,712	17,712	280	

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
758766-10-9	REGAL ENTMT GROUP A		04/15/2014	ITG	1,700.000	31,669		20,298	33,065	(12,767)			(12,767)		20,298		11,371	11,371	374	
758849-10-3	REGENCY CENTERS CORPORATION		04/15/2014	ITG	1,800.000	92,941		62,950	83,340	(20,390)			(20,390)		62,950		29,991	29,991	846	
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/15/2014	ITG	2,000.000	571,537		159,733	550,480	(390,747)			(390,747)		159,733		411,804	411,804		
7591EP-10-0	REGIONS FINANCIAL CORP		04/15/2014	ITG	24,500.000	249,052		81,585	242,305	(160,720)			(160,720)		81,585		167,467	167,467	1,470	
758932-10-7	REGIS CORP		04/15/2014	ITG	900.000	11,867		12,330	13,059	(150)		579	(729)		12,330		(463)	(463)		
759351-60-4	REINSURANCE GROUP AMERICA INC		04/15/2014	ITG	1,500.000	116,208		70,360	116,115	(45,755)			(45,755)		70,360		45,847	45,847	450	
759509-10-2	RELIANCE STEEL & ALUMINUM		04/15/2014	ITG	1,600.000	110,124		59,028	121,344	(62,316)			(62,316)		59,028		51,096	51,096	560	
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/22/2014	Various	39,331.000	3,906,628		3,387,670	3,828,480	(440,810)			(440,810)		3,387,670		518,958	518,958	26,866	
75970E-10-7	RENASANT CORP		04/15/2014	ITG	300.000	8,138		3,924	9,438	(5,514)			(5,514)		3,924		4,214	4,214	102	
F77098-10-5	RENAULT SA COMMON STOCK	D	09/22/2014	Various	28,043.000	2,518,641		2,247,650	2,258,603	24,125			24,125	(35,078)	2,247,650	(34,749)	305,741	270,991	37,390	
76009N-10-0	RENT-A-CENTER INC		04/15/2014	ITG	1,200.000	31,432		30,168	40,008	(6,993)		2,847	(9,840)		30,168		1,264	1,264	552	
760112-10-2	RENTECH INC		04/15/2014	ITG	3,300.000	6,969		2,729	5,775	(3,046)			(3,046)		2,729		4,239	4,239		
760281-20-4	REPUBLIC BANCORP INC CL A		04/15/2014	ITG	100.000	2,221		1,720	2,454	(734)			(734)		1,720		501	501	35	
760759-10-0	REPUBLIC S VCS INC COM		09/22/2014	Various	130,097.000	4,965,592		4,223,046	4,319,220	(96,174)			(96,174)		4,223,046		742,546	742,546	92,804	
761152-10-7	RESMED INC.		04/15/2014	ITG	3,100.000	143,811		89,756	145,948	(56,192)			(56,192)		89,756		54,056	54,056	775	
76116A-10-8	RESOLUTE ENERGY CORP		04/15/2014	ITG	900.000	6,639		6,480	8,127	(135)		1,512	(1,647)		6,480		159	159		
76117W-10-9	RESOLUTE FOREST PRODUCTS		04/15/2014	ITG	1,600.000	26,979		21,200	25,632	(4,432)			(4,432)		21,200		5,779	5,779		
76120W-30-2	RESOURCE CAPITAL CORP		04/15/2014	ITG	1,100.000	6,030		4,989	6,523	(1,534)			(1,534)		4,989		1,040	1,040	440	
761220-10-5	RESOURCES CONNECTION INC		04/15/2014	ITG	900.000	11,963		8,802	12,897	(4,095)			(4,095)		8,802		3,161	3,161	63	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		04/15/2014	ITG	500.000	7,748		5,440	7,360	(1,920)			(1,920)		5,440		2,308	2,308	80	
761525-60-9	REVLON, INC.		04/15/2014	ITG	500.000	12,796		6,095	12,480	(6,385)			(6,385)		6,095		6,701	6,701		
761565-10-0	REX ENERGY CORP		04/15/2014	ITG	700.000	13,700		9,284	13,797	(4,513)			(4,513)		9,284		4,416	4,416		
F7782J-36-6	REXEL S.A.	D	05/27/2014	Various	102,798.000	2,642,550		2,588,296	2,701,967	(66,471)			(66,471)	(47,200)	2,588,296	50,195	4,058	54,254		
762760-10-6	RICE ENERGY INC		11/28/2014	Various	35,769.000	969,288		798,844							798,844		170,444	170,444		
766559-60-3	RIGEL PHARMACEUTICALS INC		04/15/2014	ITG	1,100.000	3,288		3,784	3,135	803		154	649		3,784		(496)	(496)		
269279-13-9	Rights on EXCO RESOURCES INC. Strike = 5		01/03/2014	INSTINET	0.000	155			400	(400)			(400)				155	155		
766582-10-0	RIGNET INC		04/15/2014	ITG	100.000	5,102		1,530	4,793	(3,263)			(3,263)		1,530		3,572	3,572		
G75754-10-4	RIO TINTO CMN STK	D	08/13/2014	Various	61,426.000	3,440,235		3,104,384	3,329,990	(250,804)		15,280	(266,084)	(90,112)	3,104,384	141,942	193,909	335,851	78,157	
767204-10-0	RIO TINTO PLC ADR		03/04/2014	Various	127,800.000	7,140,072		5,711,013	7,211,754	(1,500,741)			(1,500,741)		5,711,013		1,429,059	1,429,059		
767754-10-4	RITE AID CORP.		09/10/2014	Various	11,900.000	83,192		12,101	60,214	(48,113)			(48,113)		12,101		71,091	71,091		
768573-10-7	RIVERBDE TECHNOLOGYH INC		04/15/2014	ITG	2,983.000	55,911		53,677	53,933	(256)			(256)		53,677		2,234	2,234		
769730-10-5	ROADRUNNER TRANSPORTATION SY		04/15/2014	ITG	300.000	7,392		4,114	8,085	(3,971)			(3,971)		4,114		3,279	3,279		
770323-10-3	ROBERT HALF INTL INC		04/15/2014	ITG	2,800.000	112,114		60,867	117,572	(56,705)			(56,705)		60,867		51,247	51,247	504	
772739-20-7	ROCK TENN CO.		04/15/2014	ITG	1,500.000	144,637		80,596	157,515	(76,919)			(76,919)		80,596		64,041	64,041	525	
774188-10-6	ROCKVILLE FINANCIAL INC		04/15/2014	ITG	600.000	7,999		5,622	8,526	(2,904)			(2,904)		5,622		2,377	2,377	60	
773903-10-9	ROCKWELL AUTOMATION INC		11/13/2014	Various	4,060.000	438,601		284,392	389,928	(189,045)			(189,045)		284,392		154,209	154,209	7,719	
774341-10-1	ROCKWELL COLLINS INC		04/15/2014	ITG	3,000.000	230,497		159,664	221,760	(62,096)			(62,096)		159,664		70,833	70,833	900	
774415-10-3	ROCKWOOD HOLDINGS INC		04/15/2014	ITG	1,700.000	118,775		68,423	122,264	(53,841)			(53,841)		68,423		50,352	50,352	765	
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		04/15/2014	ITG	600.000	13,572		11,840	16,212	(4,372)			(4,372)		11,840		1,732	1,732		
775133-10-1	ROGERS CORP		04/15/2014	ITG	300.000	17,732		11,987	18,450	(6,463)			(6,463)		11,987		5,745	5,745		
775711-10-4	ROLLINS, INC		04/15/2014	ITG	900.000	26,574		16,834	27,261	(10,427)			(10,427)		16,834		9,739	9,739	95	
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	11/14/2014	DISTRIBUTION	0.000	13,774		13,774							13,774					
776696-10-6	ROPER CORP.		11/13/2014	Various	17,023.000	2,504,388		2,079,333	263,492	(127,909)			(127,909)		2,079,333		425,055	425,055	3,872	
777779-30-7	ROSETTA RESOURCES INC		04/15/2014	Various	1,300.000	62,013		47,974	62,452	(12,556)		1,922	(14,478)		47,974		14,040	14,040		
777780-10-7	ROSETTA STONE INC		04/15/2014	ITG	100.000	1,093		913	1,222	(309)			(309)		913		180	180		
778296-10-3	ROSS STORES, INC.		09/22/2014	Various	17,552.000	1,262,904		949,358	1,315,171	(365,803)			(365,803)		949,369		313,535	313,535	4,934	
779287-10-1	ROUSE PROPERTIES INC		04/15/2014	ITG	326.000	5,450		3,129	7,234	(4,105)			(4,105)		3,129		2,322	2,322	98	
779376-10-2	ROVI CORP		04/15/2014	ITG	2,200.000	45,980		29,436	43,318	(13,882)			(13,882)		29,436		16,544	16,544		
G7665A-10-1	ROWAN COMPANIES PLC		04/15/2014	ITG	2,500.000	76,705		79,975	88,400	(8,425)			(8,425)		79,975		(3,270)	(3,270)		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		04/15/2014	ITG	3,100.000	156,507		79,508	147,002	(67,494)			(67,494)		79,508		76,999	76,999	1,450	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	09/22/2014	Various	218,417.000	9,268,873		7,541,478	7,644,383	(469,396)			(469,396)	(215,864)	7,541,478	311,631	1,415,765	1,727,395	204,288	
780287-10-8	ROYAL GOLD INC		04/15/2014	Various	1,000.000	65,571		62,620	46,070	18,587		2,037	16,550		62,620		2,951	2,951	420	
749660-10-6	RPC INC		04/15/2014	ITG	1,350.000	27,560		15,875	24,098	(8,222)			(8,222)		15,875		11,685	11,685	142	
749685-10-3	RPM INTERNATIONAL INC		04/15/2014	ITG	2,600.000	107,012		48,935	107,926	(58,991)			(58,991)		48,935		58,076	58,076	1,248	
74973W-10-7	RTI INTERNATIONAL METALS		04/15/2014	ITG	600.000	16,467		14,276	20,526	(6,251)			(6,251)		14,276		2,191	2,191		
74975N-10-5	RTI SURGICAL INC		04/15/2014	ITG	1,200.000	4,467		4,121	4,248	(127)			(127)		4,121		346	346		
78112T-10-7	RUBICON TECHNOLOGY INC		04/15/2014	ITG	300.000	3,157		1,980	2,985	(1,005)			(1,005)		1,980		1,177	1,177		
781182-10-0	RUBY TUESDAY INC		04/15/2014	ITG	1,000.000	6,810		5,610	6,930	(30)		1,290	(1,320)		5,610		1,200	1,200		

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
781270-10-3	RUDOLPH TECHNOLOGIES		04/15/2014	ITG	500.000	5,238		3,250	5,870	(2,620)			(2,620)		3,250		1,988	1,988		
781846-20-9	RUSH ENTERPRISES CL A		04/15/2014	ITG	500.000	17,007		7,528	14,825	(7,297)			(7,297)		7,528		9,479	9,479		
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	07/30/2014	Various	35,590.000	1,893,570		1,668,851	1,670,239	(1,388)			(1,388)		1,668,851		224,720	224,720		
783549-10-8	RYDER SYSTEM INC		04/15/2014	ITG	1,100.000	86,907		43,010	81,158	(38,148)			(38,148)		43,010		43,897	43,897	374	
783764-10-3	RYLAND GROUP, INC.		04/15/2014	ITG	900.000	34,378		9,757	39,069	(29,312)			(29,312)		9,757		24,622	24,622	54	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		04/15/2014	ITG	1,229.000	55,747		30,404	51,348	(20,504)		439	(20,943)		30,404		25,342	25,342	1,290	
784117-10-3	S E I CORP.		04/15/2014	ITG	3,000.000	90,900		47,235	104,190	(56,955)			(56,955)		47,235		43,665	43,665	660	
783859-10-1	S T BANCORP INC		04/15/2014	ITG	500.000	11,304		8,154	12,655	(4,502)			(4,502)		8,154		3,150	3,150	80	
785060-10-4	S Y BANCORP INC		04/15/2014	ITG	100.000	2,855		1,895	3,192	(1,297)			(1,297)		1,895		960	960	21	
78573L-10-6	SABRA HEALTHCARE REIT INC		04/15/2014	ITG	500.000	14,781		4,648	13,070	(8,422)			(8,422)		4,648		10,134	10,134	180	
786449-20-7	SAFEGUARD SCIENTIFICS INC		04/15/2014	ITG	400.000	8,042		5,894	8,036	(2,142)			(2,142)		5,894		2,148	2,148		
78648T-10-0	SAFETY INS GROUP INC		04/15/2014	ITG	200.000	10,717		7,576	11,260	(3,685)			(3,685)		7,576		3,142	3,142	120	
786514-20-8	SAFEWAY INC		04/30/2014	Various	7,200.000	258,780		121,838	234,504	(112,666)			(112,666)		121,838		136,942	136,942	2,880	
78709Y-10-5	SAIA INC		04/15/2014	ITG	450.000	16,194		3,136	14,423	(11,286)			(11,286)		3,136		13,058	13,058		
79466L-30-2	SALESFORCE.COM INC		04/15/2014	ITG	12,216.000	661,009		395,625	674,201	(278,576)			(278,576)		395,625		265,384	265,384		
795435-10-6	SALIX PHARMACEUTICALS LTD		04/15/2014	ITG	1,300.000	125,799		48,732	116,922	(68,190)			(68,190)		48,732		77,067	77,067		
79546E-10-4	SALLY BEAUTY HOLDIN		04/15/2014	ITG	1,900.000	50,411		32,070	57,437	(25,367)			(25,367)		32,070		18,342	18,342		
800013-10-4	SANDERSON FARMS INC		04/15/2014	ITG	700.000	54,603		32,358	50,631	(18,273)			(18,273)		32,358		22,245	22,245	140	
80004C-10-1	SANDISK CORP		12/09/2014	Various	11,887.000	1,058,952		799,591	423,240	(147,889)			(147,889)		799,591		259,361	259,361	3,116	
80007P-30-7	SANDRIDGE ENERGY INC		04/15/2014	ITG	7,300.000	46,340		43,323	44,311	(988)			(988)		43,323		3,017	3,017		
800363-10-3	SANDY SPRING BANCORP INC		04/15/2014	ITG	300.000	7,009		4,411	8,457	(4,046)			(4,046)		4,411		2,598	2,598	54	
800677-10-6	SANGAMO BIOSCIENCIES INC		04/15/2014	ITG	1,000.000	13,922		2,840	13,890	(11,050)			(11,050)		2,840		11,082	11,082		
X7568G-11-5	SANITEC CORPORATION	D	09/24/2014	Various	117,955.000	1,388,403		1,142,485	1,239,679	(76,067)		2,350	(76,067)	(21,126)	1,142,485	(46,504)	292,422	245,918		
801056-10-2	SANMINA CORP		04/15/2014	ITG	1,700.000	28,401		12,045	28,390	(16,345)			(16,345)		12,045		16,356	16,356		
F5548N-10-1	SANOFI S.A.	D	07/24/2014	Various	36,224.000	3,751,193		3,565,342	3,849,411	(185,630)			(185,630)	1,410,709	3,565,342	17,670	168,181	185,851	107,667	
802817-30-4	SANTARUS INC		01/03/2014	MERGER	1,200.000	38,400		38,339	38,352	(13)			(13)		38,339		61	61		
803062-10-8	SAPIENT CORP		04/15/2014	ITG	2,100.000	33,255		21,710	36,456	(14,746)			(14,746)		21,710		11,545	11,545		
803607-10-0	SAREPTA THERAPEUTICS INC		04/15/2014	Various	100.000	2,237		2,403	2,037	2,716		2,350	366		2,403		(166)	(166)		
804395-10-1	SAUL CENTERS		04/15/2014	ITG	200.000	9,138		6,498	9,546	(3,048)			(3,048)		6,498		2,639	2,639	152	
80517Q-10-0	SAVIENT PHARMACEUTICALS		04/21/2014	Various	1,300.000	8		7	22			15	(15)		7					
78388J-10-6	SBA COMMUNICATIONS CORP CL A		09/22/2014	Various	56,742.000	6,074,558		4,040,615	5,097,701	(1,057,087)			(1,057,087)		4,040,615		2,033,944	2,033,944		
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		04/15/2014	ITG	2,400.000	125,951		97,767	112,632	(14,865)			(14,865)		97,767		28,184	28,184	2,478	
806037-10-7	SCANSOURCE INC		04/15/2014	ITG	500.000	19,413		14,587	21,215	(6,628)			(6,628)		14,587		4,826	4,826		
806407-10-2	SCHEIN HENRY INC		09/23/2014	Various	11,077.000	1,289,946		997,333	1,265,658	(268,319)			(268,319)		997,339		292,607	292,607		
806857-10-8	SCHLUMBERGER LTD		04/15/2014	Various	104,677.000	9,753,646		7,376,719	9,432,444	(2,055,546)		180	(2,055,726)		7,376,719		2,376,928	2,376,928	74,582	
S48341-08-5	SCHNEIDER ELECTRIC	D	07/24/2014	Various	4,256.000	389,265		363,826							363,826	(5,769)	31,208	25,439	7,187	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		04/15/2014	ITG	500.000	13,940		12,685	16,335	(2,325)		1,325	(3,650)		12,685		1,255	1,255	94	
807066-10-5	SCHOLASTIC CORP.		04/15/2014	ITG	600.000	19,919		16,950	20,406	(3,456)			(3,456)		16,950		2,969	2,969	90	
808194-10-4	SCHULMAN (A.), INC.		04/15/2014	ITG	600.000	20,802		10,457	21,156	(10,699)			(10,699)		10,457		10,345	10,345	240	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		04/15/2014	ITG	1,100.000	43,466		38,578	56,617	(12,408)		5,631	(18,039)		38,578		4,888	4,888	396	
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		04/15/2014	ITG	771.000	29,734		20,318	25,497	(5,179)			(5,179)		20,318		9,417	9,417	432	
80874P-10-9	SCIENTIFIC GAMES CORP		04/15/2014	ITG	1,200.000	13,494		9,217	20,316	(11,099)			(11,099)		9,217		4,277	4,277		
810186-10-6	SCOTTS MIRACLE GRO CO		04/15/2014	ITG	900.000	52,331		40,025	55,998	(15,973)			(15,973)		40,025		12,306	12,306	394	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		09/22/2014	Various	6,970.000	532,795		452,580	602,278	(149,698)			(149,698)		452,580		80,215	80,215	3,273	
811543-10-7	SEABOARD		04/15/2014	ITG	6.000	15,115		11,354	16,770	(5,416)			(5,416)		11,354		3,761	3,761		
811699-10-7	SEACHANGE INTERNATIONAL INC		04/15/2014	ITG	300.000	2,924		2,341	3,648	(1,307)			(1,307)		2,341		583	583		
811904-10-1	SEACOR HOLDINGS INC		04/15/2014	ITG	400.000	33,641		25,245	36,480	(11,235)			(11,235)		25,245		8,396	8,396		
G7945M-10-7	SEAGATE TECHNOLOGY	E	12/09/2014	GOLDMAN, SACHS & CO.	9,600.000	626,516		546,325							546,325		80,191	80,191	5,184	
81211K-10-0	SEALED AIR CORP		04/15/2014	ITG	3,100.000	96,598		44,237	105,555	(61,318)			(61,318)		44,237		52,361	52,361	403	
812350-10-6	SEARS HLDG S CORP COM		04/15/2014	Various	800.000	33,519		35,800	39,232	1,620		5,052	(3,432)		35,800		(2,281)	(2,281)		
812578-10-2	SEATTLE GENETICS INC		04/15/2014	ITG	1,900.000	69,297		34,873	75,791	(40,918)			(40,918)		34,873		34,424	34,424		
81616X-10-3	SELECT COMFORT CORP		04/15/2014	ITG	1,000.000	17,596		14,400	21,090	(6,691)			(6,691)		14,400		3,197	3,197		
816190-10-5	SELECT MEDICAL HOLDINGS CORP		04/15/2014	ITG	1,100.000	15,154		7,552	12,771	(5,219)			(5,219)		7,552		7,601	7,601	110	
816300-10-7	SELECTIVE INSURANCE GROUP		04/15/2014	ITG	1,000.000	22,395		13,352	27,060	(13,708)			(13,708)		13,352		9,043	9,043	130	
81663A-10-5	SEMGROUP CORP		04/15/2014	ITG	600.000	39,064		12,511	39,138	(26,627)			(26,627)		12,511		26,553	26,553	132	
816851-10-9	SEMPRA ENERGY		04/15/2014	Various	7,759.000	738,460		523,861	696,448	(172,587)			(172,587)		523,861		214,599	214,599	8,122	
816850-10-1	SEMTECH CORPORATION		04/15/2014	ITG	1,100.000	26,653		23,721	27,808	(4,087)			(4,087)		23,721		2,932	2,932		
817070-50-1	SENECA FOODS CORP - CL A		04/15/2014	ITG	600.000	17,271		11,874	19,134	(7,260)			(7,260)		11,874		5,397	5,397		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/15/2014	ITG	2,800.000	63,720		58,205	62,244	(4,039)			(4,039)		58,205		5,515	5,515	2,184	
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/15/2014	ITG	1,700.000	74,407		47,996	65,909	(17,913)			(17,913)		47,996		26,411	26,411		
81725T-10-0	SENSIENT TECHNOLOGIES		04/15/2014	ITG	900.000	47,360		30,121	43,668	(13,547)			(13,547)		30,121		17,239	17,239	207	
817337-40-5	SEQUENOM INC		04/15/2014	ITG	1,600.000	3,939		3,792	3,744	1,922		1,874	48		3,792		147	147		
817565-10-4	SERVICE CORP. INTERNATIONAL		04/15/2014	ITG	4,500.000	83,878		42,536	81,585	(39,049)			(39,049)		42,536		41,342	41,342	360	
81762P-10-2	SERVICENOW INC		04/15/2014	ITG	1,900.000	95,752		96,073	106,419	(10,346)			(10,346)		96,073		(321)	(321)		
82312B-10-6	SHENANDOAH TELECOMMUN CO		04/15/2014	ITG	400.000	11,506		3,948	10,268	(6,320)			(6,320)		3,948		7,558	7,558		
824348-10-6	SHERWIN WILLIAMS CO		09/22/2014	Various	12,480.000	2,644,437		1,567,403	2,290,080	(722,675)			(722,675)		1,567,405		1,077,033	1,077,033	14,324	
824889-10-9	SHOE CARNIVAL INC		04/15/2014	ITG	150.000	3,366		2,374	4,352	(1,978)			(1,978)		2,374		992	992	18	
825211-10-5	SHORETEL INC		04/15/2014	ITG	700.000	5,260		3,602	6,496	(2,894)			(2,894)		3,602		1,658	1,658		
82568P-30-4	SHUTTERFLY INC		04/15/2014	ITG	600.000	24,790		25,257	30,558	(5,301)			(5,301)		25,257		(467)	(467)		
G80797-10-6	SIG PLC	D	09/24/2014	Various	713,696.000	2,059,975		2,179,966	2,501,255	(224,299)		28,733	(253,032)	(68,257)	2,179,966	80,189	(200,180)	(119,990)	26,695	
826552-10-1	SIGMA ALDR ICH COM		09/22/2014	Various	2,400.000	221,985		153,550	225,624	(72,074)			(72,074)		153,550		68,435	68,435	552	
826565-10-3	SIGMA DESIGNS, INC		04/15/2014	ITG	500.000	2,106		2,380	2,360	395		375	20		2,380		(274)	(274)		
82669G-10-4	SIGNATURE BK NEW YORK NY		04/15/2014	ITG	1,000.000	122,341		49,923	107,420	(57,497)			(57,497)		49,923		72,418	72,418		
G81276-10-0	SIGNET JEWELERS LTD	R	04/15/2014	ITG	1,600.000	160,921		53,814	125,920	(72,106)			(72,106)		53,814		107,107	107,107	240	
827048-10-9	SILGAN HOLDINGS INC		04/15/2014	ITG	1,000.000	49,592		36,239	48,020	(11,781)			(11,781)		36,239		13,353	13,353	150	
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		04/15/2014	ITG	600.000	7,209		7,368	8,046	(433)		245	(678)		7,368		(159)	(159)		
82705T-10-2	SILICON IMAGE INC		04/15/2014	ITG	1,600.000	10,128		7,520	9,840	(2,320)			(2,320)		7,520		2,608	2,608		
826919-10-2	SILICON LABORATORIES		04/15/2014	ITG	800.000	39,701		27,258	34,648	(7,390)			(7,390)		27,258		12,442	12,442		
827350-10-2	SILVER BAY REALTY TRUST CORP		04/15/2014	ITG	58.000	861		742	927	(185)			(185)		742		119	119	2	
828730-20-0	SIMMONS FIRST NATL CORP CL A		04/15/2014	ITG	100.000	3,560		2,109	3,715	(1,606)			(1,606)		2,109		1,451	1,451	43	
828806-10-9	SIMON PPTY GROUP INC		09/22/2014	Various	9,394.000	1,588,520		1,194,381	1,323,792	(237,748)		7,061	(244,809)		1,194,381		394,139	394,139	10,875	
829073-10-5	SIMPSON MANUFACTURING		04/15/2014	ITG	800.000	25,868		20,296	29,384	(9,088)			(9,088)		20,296		5,571	5,571	200	
829226-10-9	SINCLAIR BROADCAST GROUP - A		04/15/2014	ITG	1,100.000	29,858		8,004	39,303	(31,299)			(31,299)		8,004		21,853	21,853	165	
82968B-10-3	SIRIUS XM HOLDINGS INC		04/15/2014	ITG	74,600.000	228,152		117,667	260,354	(142,687)			(142,687)		117,667		110,485	110,485		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		04/15/2014	ITG	1,200.000	88,772		50,716	84,240	(33,524)			(33,524)		50,716		38,056	38,056		
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		04/15/2014	ITG	1,800.000	71,341		29,527	66,276	(36,749)			(36,749)		29,527		41,815	41,815	846	
784305-10-4	SJW CORP		04/15/2014	ITG	200.000	5,659		4,452	5,958	(1,506)			(1,506)		4,452		1,207	1,207	38	
830566-10-5	SKECHERS USA INC		04/15/2014	ITG	800.000	27,078		9,696	26,504	(16,808)			(16,808)		9,696		17,382	17,382		
83066R-10-7	SKILLED HEALTHCARE GROUP INC		04/15/2014	ITG	300.000	1,477		1,136	1,443	(308)			(308)		1,136		342	342		
830830-10-5	SKYLINE CORP.		04/15/2014	ITG	100.000	529		435	515	(80)			(80)		435		94	94		
830879-10-2	SKYWEST INC		04/15/2014	ITG	200.000	2,512		1,754	2,966	(1,212)			(1,212)		1,754		758	758	16	
83088M-10-2	SKYWORKS SOLUTIONS INC		07/10/2014	Various	3,700.000	131,332		70,907	105,672	(34,765)			(34,765)		70,907		60,424	60,424		
78440X-10-1	SL GREEN REALTY CORP		04/15/2014	ITG	3,700.000	375,043		273,690	341,806	(68,116)			(68,116)		273,690		101,353	101,353	3,700	
78442P-10-6	SLM CORP		04/15/2014	ITG	10,600.000	262,275		133,898	278,568	(144,670)			(144,670)		133,898		128,377	128,377	1,590	
78454L-10-0	SM ENERGY CO		04/15/2014	Various	1,400.000	103,244		91,066	116,354	(25,236)		52	(25,288)		91,066		12,178	12,178		
831865-20-9	SMITH (A.O.)		09/10/2014	Various	1,200.000	54,297		20,072	64,728	(44,656)			(44,656)		20,072		34,225	34,225	180	
832696-40-5	SMUCKER J M CO COM NEW		09/22/2014	Various	15,379.000	1,527,075		1,450,480	937,243	(91,182)		23,210	(114,392)		1,450,480		76,595	76,595	12,128	
833034-10-1	SNAP ON IN C COM		04/15/2014	ITG	1,100.000	120,893		50,679	120,472	(69,793)			(69,793)		50,679		70,213	70,213	484	
833551-10-4	SNYDERS LANCE INC		04/15/2014	ITG	1,100.000	29,605		23,057	31,592	(8,535)			(8,535)		23,057		6,548	6,548	176	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/22/2014	Various	52,473.000	2,805,755		2,712,774	3,052,707	(185,476)		98,797	(284,273)	(55,659)	2,712,774	(22,569)	115,550	92,981	42,876	
83413U-10-0	SOLAR CAPITAL LTD		04/15/2014	ITG	500.000	11,028		10,224	11,275	(1,051)			(1,051)		10,224		804	804	400	
83416B-10-9	SOLARWINDS INC		04/15/2014	Various	1,200.000	49,062		30,825	45,396	(13,493)		1,079	(14,572)		30,825		18,237	18,237		
83421A-10-4	SOLERA HOLDINGS INC		04/15/2014	ITG	1,400.000	86,302		70,094	99,064	(28,970)			(28,970)		70,094		16,207	16,207	238	
83545G-10-2	SONIC AUTOMOTIVE INC		04/15/2014	ITG	600.000	13,620		6,809	14,688	(7,880)			(7,880)		6,809		6,811	6,811	30	
835451-10-5	SONIC CORP		04/15/2014	ITG	800.000	16,360		5,832	16,152	(10,320)			(10,320)		5,832		10,528	10,528		
835495-10-2	SONOCO PRODUCTS CO.		04/15/2014	ITG	2,000.000	82,493		58,256	83,440	(25,184)			(25,184)		58,256		24,237	24,237	620	
835916-10-7	SONUS NETWORKS INC		04/15/2014	ITG	3,700.000	11,227		7,980	11,655	(3,675)			(3,675)		7,980		3,247	3,247		
835898-10-7	SOTHEBY'S		04/15/2014	Various	1,300.000	51,250		40,342	69,160	(28,818)			(28,818)		40,342		10,908	10,908	5,772	
838518-10-8	SOUTH JERSEY INDUSTRIES INC		04/15/2014	ITG	600.000	33,190		29,883	33,576	(3,693)			(3,693)		29,883		3,307	3,307	284	
842587-10-7	SOUTHERN CO		09/22/2014	Various	206,933.000	8,971,129		8,480,042	8,507,016	(20,458)		6,491	(26,948)		8,480,067		491,062	491,062	136,291	
84470P-10-9	SOUTHSIDE BANCSHARES INC		09/22/2014	Various	220.000	6,635		3,652	6,015	(2,363)			(2,363)		3,652		2,983	2,983	51	
844741-10-8	SOUTHWEST AIRLINES CO		12/09/2014	Various	47,969.000	1,756,921		921,929	562,054	(53,477)			(53,477)		921,929		834,993	834,993	4,933	
844895-10-2	SOUTHWEST GAS CORP.		04/15/2014	ITG	700.000	37,482		25,628	39,137	(13,509)			(13,509)		25,628		11,853	11,853	231	
845467-10-9	SOUTHWESTERN ENERGY CO		04/15/2014	ITG	6,700.000	314,648		229,143	263,511	(34,368)			(34,368)		229,143		85,504	85,504		
84610H-10-8	SOVRAN SELF STORAGE		04/15/2014	ITG	300.000	22,236		10,969	19,551	(8,582)			(8,582)		10,969		11,267	11,267	408	
78469C-10-3	SP PLUS CORP		04/15/2014	ITG	300.000	7,534		4,685	7,812	(3,127)			(3,127)		4,685		2,849	2,849		

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
84649R-20-0	SPANSION INC-CLASS A		04/15/2014	ITG	1,100.000	19,244		11,033	15,279	(4,246)			(4,246)		11,033		8,211	8,211		
846822-10-4	SPARTAN STORES INC		04/15/2014	Various	760.000	16,965		14,183	18,453	(3,935)		335	(4,269)		14,183		2,782	2,782	91	
847560-10-9	SPECTRA ENERGY CORP		09/23/2014	Various	547,920.000	21,133,326		16,666,985	18,635,387	(2,922,012)			(2,922,012)		16,667,043		4,466,283	4,466,283	341,942	
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		04/15/2014	ITG	1,000.000	6,648		7,488	8,850	(1,363)			(1,363)		7,488		(839)	(839)		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/15/2014	ITG	2,200.000	62,178		36,619	74,976	(38,357)			(38,357)		36,619		25,559	25,559		
848637-10-4	SPLUNK INC		04/15/2014	Various	1,700.000	104,704		99,111	116,739	(17,628)			(17,628)		99,111		5,593	5,593		
85207U-10-5	SPRINT CORPORATION		04/15/2014	ITG	15,652.000	125,318		91,564	168,259	(76,695)			(76,695)		91,564		33,754	33,754		
784635-10-4	SPX CORP		04/15/2014	ITG	1,000.000	96,789		48,131	99,610	(51,479)			(51,479)		48,131		48,657	48,657	625	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		04/15/2014	ITG	500.000	18,073		7,239	22,130	(14,891)			(14,891)		7,239		10,834	10,834		
790148-10-0	ST JOE CORP		04/15/2014	ITG	1,000.000	18,286		15,315	19,190	(3,876)			(3,876)		15,315		2,972	2,972		
790849-10-3	ST JUDE MEDICAL INC		04/15/2014	ITG	6,500.000	407,741		241,243	402,675	(161,432)			(161,432)		241,243		166,498	166,498	3,380	
85254C-30-5	STAGE STORES INC		04/15/2014	ITG	600.000	13,118		8,283	13,332	(5,049)			(5,049)		8,283		4,835	4,835	75	
852857-20-0	STAMPS.COM		04/15/2014	ITG	200.000	6,429		4,161	8,420	(4,259)			(4,259)		4,161		2,268	2,268		
852891-10-0	STANCORP FINANCIAL GROUP INC		04/15/2014	ITG	900.000	54,820		24,813	59,625	(34,812)			(34,812)		24,813		30,007	30,007		
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		04/15/2014	ITG	300.000	10,884		3,955	11,040	(7,085)			(7,085)		3,955		6,929	6,929	39	
85375C-10-1	STANDARD-PACIFIC CORP.		04/15/2014	Various	842,383.000	7,476,079		6,782,978	7,623,566	(840,588)			(840,588)		6,782,978		693,101	693,101		
854231-10-7	STANDEX INTERNATIONAL CORP.		04/15/2014	ITG	200.000	11,105		6,127	12,576	(6,449)			(6,449)		6,127		4,978	4,978	20	
854502-10-1	STANLEY BLACK & DECKER INC		11/13/2014	Various	33,521.000	2,973,056		2,588,703	266,277	(94,003)			(94,003)		2,588,703		384,354	384,354	19,967	
855030-10-2	STAPLES INC.		04/15/2014	ITG	13,800.000	165,966		156,492	219,282	(27,295)		35,495	(62,790)		156,492		9,474	9,474	3,312	
855244-10-9	STARBUCKS CORP		09/22/2014	Various	27,770.000	1,982,653		1,393,258	2,176,890	(782,602)		1,031	(783,632)		1,393,258		589,395	589,395	7,359	
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		04/15/2014	ITG	4,500.000	338,780		195,109	357,525	(162,416)			(162,416)		195,109		143,672	143,672	4,500	
85571B-10-5	STARWOOD PROPERTY TRUST INC		04/15/2014	Various	1,300.000	33,639		21,883	36,010	(14,127)			(14,127)		21,883		11,756	11,756	1,222	
85571W-10-9	STARWOOD WAYPOINT RESIDE		04/15/2014	ITG	260.000	6,820		4,239							4,239		2,581	2,581		
85571Q-10-2	STARZ		12/09/2014	Various	314,067.000	9,246,869		8,305,876	9,183,319	(877,444)			(877,444)		8,305,876		940,994	940,994		
855707-10-5	STATE AUTO FINANCIAL CORP		04/15/2014	ITG	300.000	6,320		3,772	6,372	(2,600)			(2,600)		3,772		2,549	2,549	30	
857477-10-3	STATE STREET CORPORATION		12/09/2014	Various	18,043.000	1,272,234		909,517	726,561	(403,730)			(403,730)		909,517		362,717	362,717	7,591	
858119-10-0	STEEL DYNAMICS INC		04/15/2014	ITG	4,100.000	76,446		42,190	80,114	(37,924)			(37,924)		42,190		34,256	34,256	923	
858155-20-3	STEELCASE INC		04/15/2014	ITG	1,800.000	29,567		11,886	28,548	(16,662)			(16,662)		11,886		17,681	17,681	369	
858375-10-8	STEIN MART INC		04/15/2014	ITG	400.000	5,057		2,548	5,380	(2,832)			(2,832)		2,548		2,509	2,509	40	
P8744Y-10-2	STEINER LEISURE LTD		04/15/2014	ITG	200.000	8,510		7,818	9,838	(2,020)			(2,020)		7,818		692	692		
85856G-10-0	STELLARONE CORP		01/02/2014	MERGER	300.000	7,182		3,002	7,221	(4,219)			(4,219)		3,002		4,180	4,180		
858586-10-0	STEPAN CO		04/15/2014	ITG	400.000	24,150		13,559	26,252	(12,693)			(12,693)		13,559		10,591	10,591	68	
858912-10-8	STERICYCLE INC		09/24/2014	Various	67,454.000	7,850,887		7,226,799	7,836,131	(609,332)			(609,332)		7,226,799		624,088	624,088		
859152-10-0	STERIS CORP		04/15/2014	ITG	1,200.000	59,210		34,607	57,660	(23,053)			(23,053)		34,607		24,603	24,603	252	
85917A-10-0	STERLING BANCORP		04/15/2014	ITG	631.000	7,738		7,395	8,436	(1,041)			(1,041)		7,395		343	343	44	
859241-10-1	STERLING CONSTRUCTION CO		04/15/2014	ITG	200.000	1,457		1,734	2,346	(43)		569	(612)		1,734		(277)	(277)		
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		04/15/2014	ITG	1,200.000	39,752		25,521	40,896	(15,214)		161	(15,375)		25,521		14,231	14,231	480	
85916J-40-9	STEROTAXIS INC		04/15/2014	ITG	80.000	279		114	290	(176)			(176)		114		165	165		
556269-10-8	STEVEN MADDEN LTD		04/15/2014	ITG	1,200.000	41,398		24,894	43,908	(19,014)			(19,014)		24,894		16,504	16,504		
860372-10-1	STEWART INFORMATION SERVICES CORP		04/15/2014	ITG	300.000	9,927		2,630	9,681	(7,051)			(7,051)		2,630		7,297	7,297		
860630-10-2	STIFEL FINANCIAL CORP		04/15/2014	ITG	950.000	41,972		27,707	45,524	(17,817)			(17,817)		27,707		14,264	14,264		
86074Q-10-2	STILLWATER MINING CORP		04/15/2014	ITG	2,100.000	33,561		17,836	25,914	(8,078)			(8,078)		17,836		15,725	15,725		
861642-10-6	STONE ENERGY CORP		04/15/2014	ITG	900.000	40,085		15,788	31,131	(15,343)			(15,343)		15,788		24,297	24,297		
78478V-10-0	STR HOLDINGS INC		04/15/2014	ITG	500.000	731		740	785	400		445	(45)		740		(9)	(9)		
862578-10-1	STRAIGHT PATH COMMUNICATIONS INC		04/15/2014	ITG	200.000	1,292		678	1,638	(960)			(960)		678		614	614		
86272T-10-6	STRATEGIC HOTEL CAPITAL		04/15/2014	ITG	3,000.000	30,000		13,691	28,350	(14,659)			(14,659)		13,691		16,309	16,309		
863236-10-5	STRAYER EDUCATION INC		04/15/2014	ITG	200.000	8,736		9,286	6,894	2,872		480	2,392		9,286		(550)	(550)		
863667-10-1	STRYKER CORP		04/15/2014	ITG	6,200.000	488,595		309,855	465,868	(156,013)			(156,013)		309,855		178,740	178,740	3,782	
866082-10-0	SUMMIT HOTEL PPTYS INC		04/15/2014	ITG	600.000	5,417		4,254	5,400	(1,146)			(1,146)		4,254		1,162	1,162	68	
86663B-10-2	SUN BANCORP INC NJ		04/15/2014	ITG	500.000	1,917		1,339	1,760	(422)			(422)		1,339		578	578		
866674-10-4	SUN COMMUNITIES		04/15/2014	ITG	400.000	17,543		12,861	17,056	(4,195)			(4,195)		12,861		4,682	4,682	512	
866942-10-5	SUN HYDRAULICS CORP		04/15/2014	ITG	400.000	16,066		9,042	16,332	(7,290)			(7,290)		9,042		7,025	7,025	108	
86722A-10-3	SUNCOKE ENERGY		04/15/2014	ITG	1,273.000	27,617		12,864	29,037	(16,173)			(16,173)		12,864		14,753	14,753		
86732Y-10-9	SUNEDISON INC		04/15/2014	ITG	4,400.000	73,562		15,796	57,420	(41,624)			(41,624)		15,796		57,766	57,766		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		11/28/2014	Various	133,402.000	10,832,077		7,888,414	9,314,383	(1,232,696)			(1,232,696)		7,888,414		2,943,663	2,943,663	96,665	
867652-40-6	SUNPOWER CORP	R	04/15/2014	ITG	700.000	18,450		3,927	20,867	(16,940)			(16,940)		3,927		14,523	14,523		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/15/2014	ITG	2,100.000	28,234		11,898	28,140	(16,242)			(16,242)		11,898		16,336	16,336	210	
867914-10-3	SUNTRUST B KS INC COM		04/15/2014	ITG	13,200.000	499,192		281,487	485,892	(204,405)			(204,405)		281,487		217,705	217,705	1,320	

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
86800U-10-4	SUPER MICRO COMPUTER INC		04/15/2014	ITG	500.000	8,456		6,330	8,580	(2,251)			(2,251)		6,330		2,126	2,126		
868157-10-8	SUPERIOR ENERGY SERVICES INC		04/15/2014	ITG	2,828.000	88,176		75,253	75,253						75,253		12,923	12,923	226	
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		04/15/2014	ITG	200.000	4,167		3,139	4,126	(987)			(987)		3,139		1,028	1,028	72	
868532-10-2	SUPERTEX INC		04/01/2014	MERGER	200.000	6,600		3,597	5,010	(1,414)			(1,414)		3,597		3,004	3,004		
868536-10-3	SUPERVALU INC COM		04/15/2014	ITG	4,300.000	28,732		10,363	31,347	(20,984)			(20,984)		10,363		18,369	18,369		
868873-10-0	SURMODICS INC		04/15/2014	ITG	300.000	6,739		2,747	7,317	(4,570)			(4,570)		2,747		3,992	3,992		
869099-10-1	SUSQUEHANNA BANCSHARES INC		08/27/2014	Various	2,465.000	26,640		16,318	31,651	(15,332)			(15,332)		16,318		10,322	10,322	197	
869233-10-6	SUSSER HLDG CORP		04/15/2014	ITG	200.000	12,047		3,993	13,098	(9,105)			(9,105)		3,993		8,054	8,054		
784860-10-1	SVB FINANCIAL GROUP		04/15/2014	ITG	1,500.000	165,735		83,471	157,290	(73,819)			(73,819)		83,471		82,264	82,264		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/22/2014	Various	66,691.000	1,711,338		1,676,106	1,761,672	(317,154)			(317,154)	(17,035)	1,676,106	(96,740)	131,973	35,233	35,034	
870738-10-1	SWIFT ENERGY CO.		04/15/2014	ITG	800.000	8,829		8,000	10,800	1,048		3,848	(2,800)		8,000		829	829		
87074U-10-1	SWIFT TRANSN CO		04/15/2014	ITG	1,400.000	32,922		9,512	31,094	(21,582)			(21,582)		9,512		23,410	23,410		
H8431B-10-9	SWISS RE LTD	D	03/07/2014	CITIGROUP GLOBAL MARKETS	35,608.000	3,297,024		3,102,498	3,285,137	(188,205)			(188,205)	5,566	3,102,498	21,262	173,264	194,526		
78503N-10-7	SWS GROUP INC		04/15/2014	ITG	300.000	2,294		1,484	1,824	(340)			(340)		1,484		810	810		
871206-40-5	SYCAMORE NETWORKS INC		04/15/2014	ITG	300.000	168		150	147	3			3		150		18	18		
871237-10-3	SYKES ENTERPRISES INC		04/15/2014	ITG	600.000	11,704		9,099	13,086	(3,987)			(3,987)		9,099		2,605	2,605		
871503-10-8	SYMANTEC CORP.		04/15/2014	Various	14,800.000	304,049		251,680	348,984	(97,304)			(97,304)		251,680		52,369	52,369	2,220	
87151Q-10-6	SYMETRA FINANCIAL CORP		04/15/2014	ITG	1,200.000	23,604		10,060	22,752	(12,692)			(12,692)		10,060		13,544	13,544	120	
871546-20-6	SYMMETRY MEDICAL INC		04/15/2014	ITG	700.000	6,127		5,257	7,056	(1,799)			(1,799)		5,257		870	870		
87157D-10-9	SYNAPTICS INC		04/15/2014	ITG	600.000	34,906		14,048	31,086	(17,039)			(17,039)		14,048		20,858	20,858		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		04/15/2014	ITG	500.000	15,256		12,646	15,535	(2,889)			(2,889)		12,646		2,610	2,610		
87162W-10-0	SYNNEX CORP		04/15/2014	ITG	500.000	33,909		13,587	33,700	(20,113)			(20,113)		13,587		20,322	20,322		
871607-10-7	SYNOPSYS INC		09/24/2014	Various	133,621.000	5,395,732		4,691,686	5,421,004	(729,318)			(729,318)		4,691,686		704,046	704,046		
87161C-10-5	SYNOVUS FINANCIAL		04/15/2014	ITG	13,900.000	44,443		15,514	50,040	(34,526)			(34,526)		15,514		28,929	28,929	278	
87162T-20-6	SYNTA PHARMACEUTICALS CORP		04/15/2014	ITG	400.000	1,624		1,376	2,096	(720)			(720)		1,376		248	248		
87162H-10-3	SYNTEL INC		04/15/2014	ITG	300.000	24,920		13,213	27,285	(14,072)			(14,072)		13,213		11,707	11,707		
871829-10-7	SYSCO CORP		09/22/2014	Various	85,170.000	3,200,744		2,859,091	2,514,690	(236,486)			(236,486)		2,859,091		341,653	341,653	49,156	
871851-10-1	SYSTEMAX INC		04/15/2014	ITG	200.000	2,891		1,882	2,250	(368)			(368)		1,882		1,009	1,009		
74144T-10-8	T. ROWE PRICE GROUP		04/15/2014	ITG	5,600.000	439,260		281,792	469,112	(187,320)			(187,320)		281,792		157,469	157,469	2,464	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		04/15/2014	ITG	1,400.000	27,364		18,092	24,318	(6,226)			(6,226)		18,092		9,272	9,272		
874083-10-8	TALLY INDUSTRIES, INC.		04/15/2014	ITG	400.000	17,020		9,657	22,940	(13,283)			(13,283)		9,657		7,363	7,363	288	
875465-10-6	TANGER FACTORY OUTLETS		04/15/2014	ITG	1,600.000	57,220		42,002	51,232	(9,230)			(9,230)		42,002		15,218	15,218	360	
87612G-10-1	TARGA RES CORP		04/15/2014	ITG	400.000	41,850		12,060	35,268	(23,208)			(23,208)		12,060		29,790	29,790	243	
87611R-30-6	TARGACEPT INC		04/15/2014	ITG	500.000	1,978		2,375	2,075	485		185	300		2,375		(397)	(397)		
87612E-10-6	TARGET CORP		09/22/2014	Various	223,327.000	13,949,645		13,283,566	12,241,986	(353,782)		350,760	(704,542)		13,283,566		666,078	666,078	249,148	
87651B-10-4	TASER INTL INC		04/15/2014	ITG	1,100.000	18,856		4,871	17,468	(12,597)			(12,597)		4,871		13,984	13,984		
876664-10-3	TAUBMAN CENTERS INC		04/15/2014	Various	1,400.000	101,266		76,483	89,488	(11,252)		1,753	(13,005)		76,483		24,782	24,782	756	
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	04/17/2014	Various	1,189,871.000	2,397,637		2,073,316	2,197,370	(97,629)			(97,629)	(26,426)	2,073,316	41,307	283,014	324,321	1,513	
872275-10-2	TCF FINANCIAL		04/15/2014	ITG	2,500.000	39,107		24,532	40,625	(16,093)			(16,093)		24,532		14,575	14,575	125	
87236Y-10-8	TD AMERITRADE HOLDING CORP		04/15/2014	ITG	4,700.000	142,392		70,248	144,008	(73,760)			(73,760)		70,248		72,144	72,144	564	
H84989-10-4	TE CONNECTIVITY LTD	E	12/09/2014	Various	211,773.000	13,165,338		10,012,448	11,007,616	(1,710,582)			(1,710,582)		10,012,448		3,152,890	3,152,890	130,485	
87817A-10-7	TEAM HEALTH HOLDINGS INC		04/15/2014	ITG	600.000	26,361		10,094	27,330	(17,236)			(17,236)		10,094		16,267	16,267		
878155-10-0	TEAM INC		04/15/2014	ITG	400.000	16,627		8,616	16,936	(8,320)			(8,320)		8,616		8,012	8,012		
878237-10-6	TECH DATA CORP		04/15/2014	ITG	900.000	56,190		40,101	46,440	(6,339)			(6,339)		40,101		16,089	16,089		
878377-10-0	TECHNE CORP		04/15/2014	ITG	700.000	58,993		47,690	66,269	(18,579)			(18,579)		47,690		11,302	11,302	217	
F90676-10-1	TECHNIP NPV	D	12/10/2014	NOMURA SECURITIES INTERNATIONAL INC	4,234.000	246,429		317,657							317,657	(256)	(70,972)	(71,228)		
87874R-10-0	TECHTARGET		04/15/2014	ITG	100.000	632		564	686	(122)			(122)		564		68	68		
872375-10-0	TECO ENERGY INC		04/15/2014	Various	4,200.000	75,909		70,476	72,408	32		1,964	(1,932)		70,476		5,433	5,433	924	
879080-10-9	TEJON RANCH CO		04/15/2014	ITG	300.000	9,375		7,331	11,028	(3,697)			(3,697)		7,331		2,044	2,044		
T92778-10-8	TELECOM ITALIA EURO.55	D	05/20/2014	Various	3,243,739.000	3,777,577		2,890,467	3,222,655	(282,835)			(282,835)	(49,352)	2,890,467	28,053	859,057	887,110		
87929J-10-3	TELECOMMUNICATION SYSTEM A		04/15/2014	ITG	700.000	1,749		1,232	1,624	(392)			(392)		1,232		517	517		
879360-10-5	TELEDYNE TECHNOLOGIES INC		04/15/2014	ITG	700.000	64,946		34,959	64,302	(29,343)			(29,343)		34,959		29,987	29,987		
879369-10-6	TELEFLEX, INC.		04/15/2014	ITG	800.000	81,568		43,405	75,088	(31,683)			(31,683)		43,405		38,163	38,163	272	
879382-10-9	TELEFONICA DE ESPANA	D	12/08/2014	DISTRIBUTION	0.000	82,827		86,370							86,370	(3,543)		(3,543)		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	03/28/2014	Various	251,119.000	2,023,816		1,961,977	2,076,164	(74,896)			(74,896)	(39,291)	1,961,977	45,869	15,970	61,839		
879455-10-3	TELENAV INC		04/15/2014	ITG	300.000	1,884		1,788	1,977	(186)		3	(189)		1,788		96	96		

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
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		04/15/2014	ITG	1,087.000	28,530		22,027	28,023	(5,996)			(5,996)		22,027		6,503	6,503	146	
879939-10-6	TELETECH HOLDINGS INC		04/15/2014	ITG	500.000	11,898		7,526	11,970	(4,444)			(4,444)		7,526		4,372	4,372		
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		04/15/2014	Various	1,400.000	66,543		70,938	75,544	(52)		4,554	(4,606)		70,938		(4,395)	(4,395)		
88033G-40-7	TENET HEALTHCARE CORP		04/15/2014	ITG	2,450.000	96,299		40,940	103,194	(62,254)			(62,254)		40,940		55,359	55,359		
880345-10-3	TENNANT CO		04/15/2014	ITG	300.000	19,005		11,261	20,343	(9,082)			(9,082)		11,261		7,744	7,744	54	
880349-10-5	TENNECO AUTOMOTIVE INC.		04/15/2014	ITG	1,800.000	104,476		64,361	101,826	(37,465)			(37,465)		64,361		40,115	40,115		
88076W-10-3	TERADATA C ORP DEL COM		04/15/2014	Various	3,300.000	150,709		151,536	150,117	31,651		30,232	1,419		151,536		(827)	(827)		
880770-10-2	TERADYNE I NC COM		04/15/2014	ITG	3,700.000	68,961		41,373	65,194	(23,821)			(23,821)		41,373		27,588	27,588		
880779-10-3	TEREX CORP		04/15/2014	ITG	2,200.000	89,364		25,127	92,378	(67,251)			(67,251)		25,127		64,237	64,237	110	
G87621-10-1	TESCO	D	12/18/2014	Various	36,762.000	125,502		149,965							149,965	(4,191)	(20,272)	(24,463)		
88157K-10-1	TESCO CORP	I	04/15/2014	ITG	600.000	11,248		6,834	11,868	(5,034)			(5,034)		6,834		4,414	4,414		
88160R-10-1	TESLA MOTORS INC		04/15/2014	ITG	1,700.000	327,856		138,707	255,646	(116,939)			(116,939)		138,707		189,149	189,149		
881609-10-1	TESORO CORP		11/28/2014	Various	83,813.000	5,275,709		4,325,980	2,693,925	(154,332)			(154,332)		4,325,980		949,729	949,729	45,394	
88164L-10-0	TESSERA TECHNOLOGIES INC		04/15/2014	ITG	1,000.000	21,711		11,972	19,710	(7,738)			(7,738)		11,972		9,739	9,739	100	
88162G-10-3	TETRA TECH INC		04/15/2014	ITG	1,000.000	27,992		18,668	27,980	(9,313)			(9,313)		18,668		9,325	9,325		
88162F-10-5	TETRA TECHNOLOGIES, INC.		04/15/2014	ITG	1,600.000	20,017		9,680	19,776	(10,096)			(10,096)		9,680		10,337	10,337		
882240-10-7	TEXAS CAPITAL BANCHSARES INC		04/15/2014	ITG	600.000	37,275		13,902	37,320	(23,418)			(23,418)		13,902		23,372	23,372		
882491-10-3	TEXAS INDUSTRIES INC		04/15/2014	ITG	400.000	34,789		13,860	27,512	(13,652)			(13,652)		13,860		20,929	20,929		
882508-10-4	TEXAS INST RS INC COM		12/09/2014	Various	34,836.000	1,694,355		1,184,571	1,001,148	(380,605)			(380,605)		1,184,571		509,784	509,784	10,932	
882681-10-9	TEXAS RODAHOUSE INC		04/15/2014	ITG	1,100.000	27,339		15,039	30,580	(15,541)			(15,541)		15,039		12,301	12,301	165	
883203-10-1	TEXTRON IN C COM		04/15/2014	ITG	5,500.000	205,490		100,764	202,180	(101,416)			(101,416)		100,764		104,726	104,726	220	
87240R-10-7	TFS FINANCIAL CORP		04/15/2014	ITG	1,800.000	23,170		14,835	21,807	(6,972)			(6,972)		14,835		8,335	8,335		
F9156M-10-8	THALES S.A.	D	09/22/2014	Various	39,140.000	2,260,614		2,254,376	2,524,048	(224,634)			(224,634)	(45,038)	2,254,376	(47,119)	53,356	6,238	37,398	
25659P-40-2	THE DOLAN COMPANY		04/15/2014	ITG	300.000	2		5	210	279		484	(205)		5		(3)	(3)		
48020T-10-1	THE JONES GROUP INC		04/08/2014	MERGER	1,800.000	27,000		17,189	26,928	(9,739)			(9,739)		17,189		9,811	9,811		
55826P-10-0	THE MADISON SQUARE GARDEN CO		04/15/2014	ITG	900.000	48,808		20,655	51,822	(31,167)			(31,167)		20,655		28,153	28,153		
698657-10-3	THE PANTRY INC		04/15/2014	ITG	500.000	7,634		6,455	8,390	(1,935)			(1,935)		6,455		1,179	1,179		
88338T-10-4	THERAVANCE		04/15/2014	ITG	1,100.000	29,697		22,403	39,215	(16,812)			(16,812)		22,403		7,293	7,293		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		04/15/2014	ITG	7,300.000	850,852		374,301	812,855	(438,554)			(438,554)		374,301		476,551	476,551	2,190	
872438-10-6	THL CREDIT INC		04/15/2014	ITG	100.000	1,364		1,097	1,649	(552)			(552)		1,097		267	267	34	
885160-10-1	THOR INDUSTRIES, INC.		04/15/2014	ITG	800.000	49,517		18,942	44,184	(25,242)			(25,242)		18,942		30,575	30,575	368	
885175-30-7	THORATEC CORP		04/15/2014	ITG	1,100.000	36,306		36,393	40,260	(3,867)			(3,867)		36,393		(87)	(87)		
88632Q-10-3	TIBCO SOFTWARE INC		04/15/2014	Various	3,300.000	63,411		67,056	74,184	99		7,227	(7,128)		67,056		(3,645)	(3,645)		
87244T-10-9	TICC CAPITAL CORP		04/15/2014	ITG	500.000	4,791		4,148	5,170	(1,022)			(1,022)		4,148		643	643	145	
886423-10-2	TIDEWATER, INC.		04/15/2014	ITG	1,000.000	48,239		43,088	59,270	(16,183)			(16,183)		43,088		5,151	5,151	250	
886547-10-8	TIFFANY + CO NEW COM		04/15/2014	ITG	2,400.000	205,126		153,972	222,672	(68,700)			(68,700)		153,972		51,154	51,154	1,632	
887228-10-4	TIME INC		09/22/2014	Various	0.150	3		3							3		(1)	(1)		
88732J-20-7	TIME WARNER CABLE INC		12/09/2014	Various	168,585.000	24,523,205		18,959,781	20,379,878	(3,905,753)			(3,905,753)		18,959,781		5,563,424	5,563,424	173,981	
887317-30-3	TIME WARNER INC		11/14/2014	Various	91,844.000	7,299,487		5,144,801	4,600,195	(1,149,524)			(1,149,524)		5,144,801		2,154,685	2,154,685	56,699	
887389-10-4	TIMKEN CO.		04/15/2014	ITG	1,600.000	93,427		52,527	88,112	(35,585)			(35,585)		52,527		40,900	40,900	400	
88830M-10-2	TITAN INTERNATIONAL INC		04/15/2014	ITG	800.000	13,889		12,871	14,384	(1,513)			(1,513)		12,871		1,018	1,018	8	
88830R-10-1	TITAN MACHINERY INC		04/15/2014	ITG	300.000	5,678		4,701	5,346	472		1,117	(645)		4,701		977	977		
888706-10-8	TIVO INC		04/15/2014	ITG	2,300.000	26,504		22,372	30,176	(7,804)			(7,804)		22,372		4,132	4,132		
872540-10-9	TJX COMPANIES INC		09/22/2014	Various	149,041.000	8,751,221		7,055,301	9,498,383	(2,443,071)			(2,443,071)		7,055,312		1,695,909	1,695,909	17,295	
872590-10-4	T-MOBILE US INC		12/17/2014	Various	42,050.000	1,051,426		1,146,010	121,104	(85,146)			(85,146)		1,146,010		(94,584)	(94,584)		
J86957-11-5	TOKYO ELECTRON	D	12/30/2014	Various	2,900.000	215,582		192,100							192,100	(6,126)	29,608	23,482		
889478-10-3	TOLL BROTHERS INC		04/15/2014	ITG	3,000.000	103,372		44,238	111,000	(66,762)			(66,762)		44,238		59,134	59,134		
890110-10-9	TOMPKINS FINANCIAL CORP		04/15/2014	ITG	100.000	4,771		3,502	5,139	(1,637)			(1,637)		3,502		1,269	1,269	40	
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/23/2014	Various	1,060.000	30,907		24,164	34,492	(10,329)			(10,329)		24,164		6,744	6,744	170	
891027-10-4	TORCHMARK INC COM		04/15/2014	ITG	2,600.000	199,726		95,336	203,190	(107,854)			(107,854)		95,336		104,390	104,390	936	
891092-10-8	TORO CO.		04/15/2014	ITG	1,200.000	75,045		29,747	76,320	(46,574)			(46,574)		29,747		45,298	45,298	480	
F92124-10-0	TOTAL SA EUR 2.5	D	09/22/2014	Various	5,827.000	377,737		377,644							377,644	(15,060)	15,153	92		
891906-10-9	TOTAL SYSTEM SERVICES INC		05/30/2014	Various	106,025.000	3,221,723		2,570,990	3,528,512	(957,522)			(957,522)		2,570,990		650,733	650,733	20,302	
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD		04/15/2014	ITG	679.000	1,717		1,833	2,295			462	(462)		1,833		(117)	(117)		
891894-10-7	TOWERS WATSON AND COMPANY		04/15/2014	ITG	1,800.000	188,176		106,784	229,698	(122,903)			(122,903)		106,795		81,381	81,381	504	
89214P-10-9	TOWNE BANK		04/15/2014	ITG	206.000	3,148		2,258	3,170	(912)			(912)		2,258		890	890	41	
892356-10-6	TRACTOR SUPPLY CO		04/15/2014	ITG	2,800.000	186,291		91,775	217,224	(125,449)			(125,449)		91,775		94,516	94,516	364	
893641-10-0	TRANSDIGM GROUP INC		04/15/2014	ITG	900.000	157,161		73,569	144,918	(71,349)			(71,349)		73,569		83,592	83,592		

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
SB5WI3N-D5-3	TRANSOCEAN LTD	D	12/31/2014	DISTRIBUTION	0.000	24,693		24,693							24,693					
89417E-10-9	TRAVELERS COS INC		12/09/2014	Various	84,949.000	7,988,576		6,329,604	7,017,031	(1,326,558)			(1,326,558)		6,329,605		1,658,971	1,658,971	104,199	
89421Q-20-5	TRAVELZOO INC		04/15/2014	ITG	100.000	1,951		2,232	2,132	100			100		2,232		(280)	(280)		
894650-10-0	TREDEGAR CO.		04/15/2014	ITG	300.000	6,837		4,501	8,643	(4,142)			(4,142)		4,501		2,336	2,336	45	
89469A-10-4	TREEHOUSE FOODS INC		04/15/2014	ITG	1,800.000	127,076		109,325	124,056	(14,730)			(14,730)		109,326		17,750	17,750		
89531P-10-5	TREX COMPANY INC		04/15/2014	ITG	200.000	14,656		3,358	15,906	(12,548)			(12,548)		3,358		11,298	11,298		
895848-10-9	TRIANGLE CAPITAL CORP		04/15/2014	Various	400.000	10,415		6,106	11,060	(4,954)			(4,954)		6,106		4,309	4,309	216	
896047-50-3	TRIBUNE MEDIA CL A ORD		12/04/2014	Various	0.000	179,300		179,300							179,300					
896095-10-6	TRICO BANCSHARES		04/15/2014	ITG	200.000	4,810		2,463	5,674	(3,211)			(3,211)		2,463		2,347	2,347	22	
896215-20-9	TRIMAS CORP		04/15/2014	ITG	500.000	15,702		7,684	19,945	(12,261)			(12,261)		7,684		8,018	8,018		
896239-10-0	TRIMBLE NAVIGATION		04/15/2014	ITG	5,000.000	187,179		86,071	173,500	(87,430)			(87,430)		86,071		101,109	101,109		
896522-10-9	TRINITY INDS INC		04/15/2014	ITG	1,600.000	109,483		36,309	87,232	(50,923)			(50,923)		36,309		73,174	73,174	480	
896945-20-1	TRIPADVISOR INC		04/15/2014	ITG	2,250.000	186,064		78,131	186,368	(108,237)			(108,237)		78,131		107,933	107,933		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		04/15/2014	ITG	300.000	4,844		4,842	5,832	(835)		155	(990)		4,842		2	2		
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/15/2014	ITG	3,200.000	42,078		16,433	26,688	(10,255)			(10,255)		16,433		25,645	25,645		
896818-10-1	TRIUMPH GROUP INC		04/15/2014	ITG	800.000	50,184		40,134	60,856	(20,722)			(20,722)		40,134		10,050	10,050	32	
89785X-10-1	TRUEBLUE INC.		04/15/2014	ITG	600.000	16,026		6,877	15,468	(8,591)			(8,591)		6,877		9,150	9,150		
898349-10-5	TRUSTCO BANK CORP NY		04/15/2014	ITG	1,100.000	7,393		4,854	7,898	(3,044)			(3,044)		4,854		2,540	2,540	144	
898402-10-2	TRUSTMARK CORP		04/15/2014	ITG	800.000	19,071		14,896	21,472	(6,576)			(6,576)		14,896		4,175	4,175	184	
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		04/15/2014	ITG	4,500.000	356,620		230,574	334,755	(104,181)			(104,181)		230,574		126,046	126,046		
87305R-10-9	TTM TECHNOLOGIES INC		04/15/2014	ITG	1,100.000	8,789		8,767	9,438	(671)			(671)		8,767		22	22		
899035-50-5	TUESDAY MORNING CORP		04/15/2014	ITG	600.000	8,033		2,130	9,576	(7,446)			(7,446)		2,130		5,904	5,904		
89969Q-10-4	TUMI HOLDINGS INC		12/30/2014	JPMORGAN CHASE & CO.	6,135.000	147,201		124,794							124,794		22,407	22,407		
899896-10-4	TUPPERWARE BRANDS CORP		04/15/2014	ITG	1,300.000	110,527		72,787	122,889	(50,102)			(50,102)		72,787		37,740	37,740	1,690	
901109-10-8	TUTOR PERINI CORP		04/15/2014	ITG	400.000	11,736		4,596	10,520	(5,924)			(5,924)		4,596		7,140	7,140		
87311L-10-4	TW TELECOM INC		04/15/2014	ITG	3,200.000	94,443		53,557	97,504	(43,947)			(43,947)		53,557		40,887	40,887		
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		04/15/2014	ITG	36,300.000	1,146,735		510,518	1,277,034	(766,516)			(766,516)		510,518		636,218	636,218	4,538	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		04/15/2014	Various	25,900.000	795,537		363,537	896,140	(532,603)			(532,603)		363,537		432,000	432,000	3,225	
901476-10-1	TWIN DISC, INC.		04/15/2014	ITG	200.000	5,125		3,486	5,178	(1,692)			(1,692)		3,486		1,639	1,639	18	
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/15/2014	ITG	1,200.000	12,321		9,843	11,136	(1,293)			(1,293)		9,843		2,478	2,478	312	
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		11/18/2014	Various	9,200.000	409,844		188,069	377,568	(189,499)			(189,499)		188,069		221,775	221,775	3,504	
902252-10-5	TYLER TECHNOLOGIES		04/15/2014	ITG	400.000	30,477		10,263	40,852	(30,589)			(30,589)		10,263		20,214	20,214		
902494-10-3	TYSON FOODS INC CLASS A		09/22/2014	GOLDMAN, SACHS & CO.	61,587.000	2,347,140		2,135,213	1,277,235	(130,799)			(130,799)		2,135,213		211,926	211,926	8,589	
902681-10-5	U G I CORP.		04/15/2014	ITG	2,200.000	99,962		58,939	91,212	(32,273)			(32,273)		58,939		41,023	41,023	1,243	
903293-40-5	U S G CORP.		04/15/2014	Various	253,316.000	7,634,751		6,722,026	7,189,108	(467,082)			(467,082)		6,722,026		912,725	912,725		
90337L-10-8	U.S. PHYSICAL THERAPY INC		04/15/2014	ITG	200.000	6,117		3,717	7,052	(3,335)			(3,335)		3,717		2,400	2,400	24	
H89231-33-8	UBS AG CHF0.1	D	11/25/2014	Various	98,013.000	1,969,482		1,852,479	1,864,710	30,934			30,934	(43,165)	1,852,479	72,966	44,037	117,003		
902653-10-4	UDR INC		04/15/2014	ITG	4,400.000	111,976		99,440	102,740	(3,300)			(3,300)		99,440		12,536	12,536	2,178	
90384S-30-3	ULTA US		04/15/2014	Various	1,500.000	134,848		112,353	144,780	(29,471)		2,957	(32,427)		112,353		22,496	22,496		
90385D-10-7	ULTIMATE SOFTWARE GRP INC		04/15/2014	ITG	500.000	63,057		24,311	76,610	(52,300)			(52,300)		24,311		38,746	38,746		
903914-10-9	ULTRA PETROLEUM CORP		04/15/2014	ITG	3,000.000	83,042		64,950	64,950						64,950		18,092	18,092		
904034-10-5	ULTRATECH INC		04/15/2014	ITG	500.000	12,225		8,906	14,500	(5,595)			(5,595)		8,906		3,319	3,319		
902788-10-8	UMB FINL CORP		04/15/2014	ITG	600.000	36,353		19,787	38,568	(18,781)			(18,781)		19,787		16,566	16,566	270	
904214-10-3	UMPQUA HOLDINGS CORP		04/15/2014	ITG	2,000.000	37,100		17,404	38,280	(20,876)			(20,876)		17,404		19,697	19,697	600	
904311-10-7	UNDER ARMOUR INC		09/22/2014	Various	3,200.000	190,347		55,816	139,680	(83,864)			(83,864)		55,816		134,531	134,531		
T960AS-10-1	Unicredit	D	07/29/2014	Various	64,020.000	516,293		528,246							528,246	(14,674)	2,722	(11,953)	7,422	
904677-20-0	UNIFI, INC.		04/15/2014	ITG	400.000	8,572		3,339	10,896	(7,557)			(7,557)		3,339		5,234	5,234		
904708-10-4	UNIFIRST CORP.		04/15/2014	ITG	300.000	28,048		13,630	32,100	(18,470)			(18,470)		13,630		14,418	14,418	23	
90539J-10-9	UNION FIRST MARKET BANKSHARES CORP		04/15/2014	Various	300.000	7,440		3,243	7,443	(4,200)			(4,200)		3,243		4,197	4,197	42	
907818-10-8	UNION PACIFIC CORP		11/13/2014	Various	108,870.000	15,168,972		11,178,102	10,271,688	(1,499,195)			(1,499,195)		11,178,102		3,990,871	3,990,871	129,332	
909214-30-6	UNISYS CORP		04/15/2014	ITG	900.000	24,941		16,404	30,213	(13,578)		232	(13,809)		16,404		8,537	8,537		
909218-10-9	UNIT CORP		04/15/2014	ITG	800.000	51,487		30,384	41,296	(10,912)			(10,912)		30,384		21,103	21,103		
909907-10-7	UNITED BANKSHARES		04/15/2014	ITG	700.000	20,606		14,178	22,015	(7,837)			(7,837)		14,178		6,428	6,428	448	
90984P-30-3	UNITED COMMUNITY BANKS INC		04/15/2014	ITG	300.000	5,466		2,504	5,325	(2,822)			(2,822)		2,504		2,963	2,963		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		04/15/2014	ITG	1,600.000	66,428		32,615	60,528	(27,913)			(27,913)		32,615		33,813	33,813		
91030T-10-9	UNITED FINANCIAL BANCORP INC		04/15/2014	ITG	200.000	3,583		2,841	3,778	(937)			(937)		2,841		742	742	22	
910340-10-8	UNITED FIRE GROUP INC		04/15/2014	ITG	400.000	11,384		6,967	11,464	(4,497)			(4,497)		6,967		4,417	4,417	72	
911163-10-3	UNITED NATURAL FOODS INC		04/15/2014	ITG	1,000.000	65,624		37,994	75,390	(37,396)			(37,396)		37,994		27,630	27,630		

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
911268-20-9	UNITED ONLINE INC		04/15/2014	ITG	214.000	2,342		2,399	2,945	(275)			270	(546)	2,399		(57)	(57)		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/22/2014	Various	126,657.000	12,474,826		10,223,585	13,309,118	(3,078,322)		7,187	(3,085,509)		10,223,608		2,251,218	2,251,218	218,292	
911363-10-9	UNITED RENTALS INC		04/15/2014	ITG	2,206.000	193,285		73,632	171,958	(98,325)			(98,325)		73,632		119,653	119,653		
912909-10-8	UNITED STATES STEEL CORP		09/24/2014	GOLDMAN, SACHS & CO.	30,600.000	1,305,991		821,290	902,700	(81,410)			(81,410)		821,290		484,701	484,701	4,590	
913004-10-7	UNITED STATIONERS, INC.		04/15/2014	ITG	900.000	33,445		25,231	41,301	(16,070)			(16,070)		25,231		8,214	8,214	252	
913017-10-9	UNITED TECHNOLOGIES CORP		12/16/2014	Various	84,885.000	9,227,347		7,854,994	8,270,415	(1,816,212)			(1,816,212)		7,854,994		1,372,353	1,372,353	112,819	
91307C-10-2	UNITED THERAPEUTICS CORP		04/15/2014	ITG	1,500.000	141,948		59,079	169,620	(110,533)			(110,533)		59,087		82,861	82,861		
91324P-10-2	UNITEDHEALTH GROUP INC		09/22/2014	Various	50,862.000	4,261,194		3,263,422	2,911,399	(619,051)			(619,051)		3,263,422		997,772	997,772	22,590	
91338E-10-1	UNIVERSAL AMERICAN CORP		04/15/2014	ITG	600.000	4,430		4,242	4,380			138	(138)		4,242		188	188		
913456-10-9	UNIVERSAL CORP VA		04/15/2014	Various	4,400.000	235,105		232,583	240,240	427		8,084	(7,657)		232,583		2,521	2,521	4,488	
91347P-10-5	UNIVERSAL DISPLAY CORP		04/15/2014	ITG	800.000	23,077		23,512	27,488	(3,976)			(3,976)		23,512		(435)	(435)		
913483-10-3	UNIVERSAL ELECTRONICS INC		04/15/2014	ITG	300.000	10,285		4,985	11,433	(6,449)			(6,449)		4,985		5,301	5,301		
913543-10-4	UNIVERSAL FST PRODS INC		04/15/2014	ITG	300.000	15,999		7,482	15,642	(8,160)			(8,160)		7,482		8,517	8,517		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		04/15/2014	ITG	200.000	8,438		6,678	8,012	(1,334)			(1,334)		6,678		1,761	1,761	125	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/15/2014	Various	2,000.000	149,738		77,833	162,520	(84,612)		75	(84,687)		77,833		71,906	71,906	100	
913915-10-4	UNIVERSAL TECHNICAL INST		04/15/2014	ITG	400.000	4,886		5,112	5,564	(452)			(452)		5,112		(226)	(226)	40	
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		04/15/2014	ITG	100.000	2,759		1,321	3,051	(1,730)			(1,730)		1,321		1,438	1,438	7	
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		04/15/2014	ITG	100.000	1,916		1,328	2,068	(740)			(740)		1,328		588	588	40	
903119-10-5	UNS ENERGY CORP		04/15/2014	ITG	500.000	30,045		18,281	29,925	(11,644)			(11,644)		18,281		11,764	11,764	240	
91529Y-10-6	UNUM GROUP		09/23/2014	GOLDMAN, SACHS & CO.	35,718.000	1,269,899		1,142,263	1,252,987	(110,724)			(110,724)		1,142,263		127,636	127,636	16,252	
916896-10-3	URANIUM ENERGY CORP		04/15/2014	ITG	1,100.000	1,189		1,452	2,200	743		1,491	(748)		1,452		(263)	(263)		
917047-10-2	URBAN OUTFITTERS INC		04/15/2014	ITG	2,400.000	86,325		53,568	89,040	(35,472)			(35,472)		53,568		32,757	32,757		
903236-10-7	URS CORP		04/15/2014	ITG	1,400.000	66,346		42,780	74,186	(31,406)			(31,406)		42,780		23,566	23,566	602	
917286-20-5	URSTADT BIDDLE CL A		04/15/2014	ITG	200.000	4,054		2,997	3,690	(693)			(693)		2,997		1,057	1,057	101	
90343C-10-0	US AUTO PARTS NETWORK INC		04/15/2014	ITG	100.000	277		120	248	(128)			(128)		120		157	157		
902973-30-4	US BANCORP		09/22/2014	Various	71,734.000	2,976,500		2,211,782	2,898,054	(686,272)			(686,272)		2,211,782		764,718	764,718	21,598	
911684-10-8	US CELLULAR CORP		04/15/2014	ITG	400.000	16,201		14,436	16,728	(592)		1,700	(2,292)		14,436		1,765	1,765		
91732J-10-2	US ECOLOGY INC		04/15/2014	ITG	300.000	13,086		4,650	11,157	(6,507)			(6,507)		4,650		8,436	8,436	54	
90341G-10-3	USA MOBILITY INC		04/15/2014	ITG	500.000	8,417		6,779	7,140	(361)			(361)		6,779		1,638	1,638	63	
90328M-10-7	USANA HEALTH SCIENCES INC		04/15/2014	ITG	500.000	36,215		14,055	37,790	(23,735)			(23,735)		14,055		22,160	22,160		
90333E-20-7	USEC INC		04/15/2014	ITG	72.000	250		289	477	190		377	(187)		289		(39)	(39)		
G87210-10-3	UTI WORLDWIDE INC		04/15/2014	ITG	2,100.000	21,013		20,664	36,876	(8,734)		7,478	(16,212)		20,664		349	349		
91851C-20-1	VAALCO ENERGY INC		04/15/2014	ITG	800.000	6,902		3,819	5,512	(1,693)			(1,693)		3,819		3,083	3,083		
91879Q-10-9	VAIL RESORTS INC		04/15/2014	ITG	700.000	45,509		28,221	52,661	(24,440)			(24,440)		28,221		17,288	17,288	436	
918866-10-4	VALASSIS COMMUNICATION		02/04/2014	MERGER	1,000.000	34,040		18,740	34,250	(15,510)			(15,510)		18,740		15,300	15,300	310	
91913Y-10-0	VALERO ENERGY CORP		11/28/2014	Various	220,281.000	10,976,397		9,225,211	9,069,329	(1,988,622)			(1,988,622)		9,225,211		1,751,185	1,751,185	65,649	
G9319H-10-2	VALIDUS HOLDINGS LTD	E	04/15/2014	ITG	1,354.000	50,570		35,235	54,553	(19,317)			(19,317)		35,235		15,335	15,335	406	
919794-10-7	VALLEY NATIONAL BANCORP		04/15/2014	Various	2,625.000	27,668		26,460	26,565	415		520	(105)		26,460		1,208	1,208	578	
920253-10-1	VALMONT INDUSTRIES INC		04/15/2014	ITG	400.000	59,666		31,848	59,648	(27,800)			(27,800)		31,848		27,818	27,818	200	
920355-10-4	VALSPAR CORP.		04/15/2014	ITG	1,800.000	126,533		57,615	128,322	(70,707)			(70,707)		57,615		68,918	68,918	468	
92046N-10-2	VALUECLICK INC		02/06/2014	EXCHANGE	1,500.000	23,924		23,924	35,055	(11,131)			(11,131)		23,924					
G93205-11-3	VANTAGE DRILLING CO		04/15/2014	ITG	2,500.000	4,227		3,187	4,600	(1,413)			(1,413)		3,187		1,040	1,040		
92220P-10-5	VARIAN MEDICAL SYST		04/15/2014	ITG	2,400.000	194,436		126,510	186,456	(59,946)			(59,946)		126,510		67,926	67,926		
92230Y-10-4	VASCO DATA SECURITY INTL		04/15/2014	ITG	500.000	3,807		2,537	3,865	(1,329)			(1,329)		2,537		1,271	1,271		
918194-10-1	VCA ANTECH INC		04/15/2014	ITG	1,400.000	42,369		22,372	43,904	(21,532)			(21,532)		22,372		19,997	19,997		
92240G-10-1	VECTREN CORPORATION		04/15/2014	ITG	1,600.000	63,256		43,166	56,800	(13,634)			(13,634)		43,166		20,090	20,090	576	
922417-10-0	VEECO INSTRUMENTS		04/15/2014	ITG	800.000	31,844		21,352	26,328	(4,976)			(4,976)		21,352		10,492	10,492		
92276F-10-0	VENTAS INC		09/22/2014	Various	17,074.000	1,078,145		940,375	977,999	(17,322)		20,302	(37,624)		940,375		137,770	137,770	25,536	
92335C-10-6	VERA BRADLEY INC		04/15/2014	ITG	400.000	10,780		8,492	9,616	(1,124)			(1,124)		8,492		2,288	2,288		
92342Y-10-9	VERIFONE SYSTEMS INC		04/15/2014	ITG	2,000.000	62,458		41,360	53,640	(12,280)			(12,280)		41,360		21,098	21,098		
92343X-10-0	VERINT SYSTEMS INC		04/15/2014	ITG	400.000	17,727		11,000	17,176	(6,176)			(6,176)		11,000		6,727	6,727		
92343E-10-2	VERISIGN INC.		09/22/2014	Various	7,817.000	416,105		299,375	467,300	(167,926)			(167,926)		299,375		116,731	116,731		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/23/2014	Various	126,720.000	7,792,507		7,493,600	8,328,038	(832,010)		2,429	(834,439)		7,493,600		298,908	298,908		
92343V-10-4	VERIZON COMMUNICATIONS		09/22/2014	Various	258,187.000	12,864,435		11,096,256	10,201,661	(1,443,818)			(1,443,818)		11,096,295		1,768,140	1,768,140	257,957	
S00895-60-7	VERIZON COMMUNICATIONS INC.		03/05/2014	Various	54,598.300	2,552,398		2,427,005							2,427,005		125,393	125,393		
92531L-10-8	VERSO PAPER CORP		04/15/2014	ITG	400.000	1,018		254	254						254		764	764		
92532F-10-0	VERTEX PHARMACEUTICALS		04/15/2014	Various	4,600.000	285,824		221,089	341,780	(116,149)		4,542	(120,691)		221,089		64,735	64,735		
918204-10-8	VF CORP		04/15/2014	ITG	7,060.000	414,750		219,383	440,120	(220,737)			(220,737)		219,383		195,367	195,367	1,853	

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
				CITIGROUP GLOBAL																
92553P-20-1	VIACOM INC NEW CL B		12/09/2014	MARKETS	7,151.000	528,947		510,328							510,328		18,619	18,619		
92552R-40-6	VIAD CORP		04/15/2014	ITG	400.000	9,407		6,851	11,112	(4,261)			(4,261)		6,851		2,556	2,556	680	
92552V-10-0	VIASAT INC		04/15/2014	ITG	700.000	44,111		24,408	43,855	(19,447)			(19,447)		24,408		19,703	19,703		
925815-10-2	VICOR CORP		04/15/2014	ITG	400.000	3,387		2,140	5,368	(3,228)			(3,228)		2,140		1,247	1,247		
92672A-10-1	VIEWPOINT FINANCIAL GROUP		04/15/2014	ITG	400.000	10,587		4,608	10,980	(6,372)			(6,372)		4,608		5,979	5,979	48	
927107-40-9	VILLAGE SUPER MARKET CL A		04/15/2014	ITG	100.000	2,509		2,491	3,101	(610)			(610)		2,491		18	18	50	
F5879X-10-8	VINCI	D	09/22/2014	Various	65,344.000	4,485,811		3,940,110	4,037,710	(278,735)			(278,735)	(70,583)	3,940,110	(49,953)	595,654	545,701	66,503	
92823T-10-8	VIRNETX HOLDING CORP		04/15/2014	ITG	700.000	8,950		9,926	13,587	(2,191)		1,470	(3,661)		9,926		(976)	(976)		
928241-10-8	VIROPHARMA INC		01/27/2014	MERGER	2,100.000	105,000		60,021	104,685	(44,664)			(44,664)		60,021		44,979	44,979		
92827P-10-2	VIRTUSA CORP		04/15/2014	ITG	300.000	9,641		4,030	11,427	(7,397)			(7,397)		4,030		5,611	5,611		
92826C-83-9	VISA INC		09/22/2014	Various	24,769.000	5,260,156		2,601,255	5,515,561	(2,914,306)			(2,914,306)		2,601,255		2,658,901	2,658,901	4,752	
928298-10-8	VISHAY INTERTECHNOLOGY, INC		04/15/2014	ITG	3,100.000	44,174		27,488	41,106	(13,618)			(13,618)		27,488		16,686	16,686	186	
92835K-10-3	VISHAY PRECISION GROUP		04/15/2014	ITG	200.000	3,376		2,706	2,978	(272)			(272)		2,706		670	670		
N93540-10-7	VISTAPRINT NV	R	04/15/2014	ITG	800.000	38,859		22,039	45,480	(23,441)			(23,441)		22,039		16,820	16,820		
92839U-20-6	VISTEON CORP		04/15/2014	ITG	1,000.000	84,332		36,976	81,890	(44,914)			(44,914)		36,976		47,356	47,356		
92847A-20-0	VITACOST.COM INC		04/15/2014	ITG	200.000	1,342		997	1,158	(161)			(161)		997		345	345		
92849E-10-1	VITAMIN SHOPPE INC		04/15/2014	Various	2,300.000	106,820		102,317	119,623	(5,061)		12,246	(17,306)		102,317		4,503	4,503		
F97982-10-6	VIVENDI EUR5.50	D	07/15/2014	Various	142,034.000	3,792,105		3,406,373	3,748,914	(257,991)		22,136	(280,127)	(62,414)	3,406,373	22,393	363,338	385,731		
928551-10-0	VIVUS INC		04/15/2014	ITG	1,600.000	7,864		9,504	14,528	(1,749)		3,275	(5,024)		9,504		(1,640)	(1,640)		
928563-40-2	VM WARE INC		07/11/2014	Various	1,800.000	181,935		149,324	161,478	(12,154)			(12,154)		149,324		32,611	32,611		
92858J-10-8	VOCUS INC		04/15/2014	ITG	400.000	7,183		3,724	4,556	(832)			(832)		3,724		3,459	3,459		
BAS07N-FE-3	VODAFONE	R	03/28/2014	Various	0.000	1,356,029											1,356,029	1,356,029		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	1,132,353.261	7,574,455		7,329,758	4,444,872	(319,331)			(319,331)	(127,491)	7,329,758	244,697		244,697	80,913	
928645-10-0	VOLCANO CORP		04/15/2014	ITG	1,100.000	21,011		19,943	24,035	(4,092)			(4,092)		19,943		1,068	1,068		
92886T-20-1	VONAGE		04/15/2014	ITG	3,400.000	12,772		8,866	11,322	(2,457)			(2,457)		8,866		3,907	3,907		
929042-10-9	VORNADO RLTY TR		04/15/2014	ITG	5,200.000	513,126		415,097	461,708	(46,611)			(46,611)		415,097		98,029	98,029	3,796	
929160-10-9	VULCAN MAT LS CO COM		04/15/2014	ITG	2,600.000	164,125		74,754	154,492	(79,738)			(79,738)		74,754		89,371	89,371	130	
92922P-10-6	W & T OFFSHORE		04/15/2014	ITG	800.000	14,859		11,536	12,800	(1,264)			(1,264)		11,536		3,323	3,323	80	
38388F-10-8	W R GRACE & CO NEW		04/15/2014	ITG	1,800.000	172,989		72,892	177,966	(105,074)			(105,074)		72,892		100,097	100,097		
929566-10-7	WABASH NATIONAL CORP		04/15/2014	ITG	1,200.000	15,403		5,863	14,820	(8,957)			(8,957)		5,863		9,540	9,540		
92927K-10-2	WABCO HOLDINGS INC		04/15/2014	ITG	2,100.000	213,117		115,916	196,161	(80,245)			(80,245)		115,916		97,201	97,201		
929740-10-8	WABTEC		04/15/2014	ITG	1,800.000	127,040		49,006	133,686	(84,680)			(84,680)		49,006		78,034	78,034	72	
930059-10-0	WADDELL & REED FINANCIAL		04/15/2014	ITG	2,000.000	132,292		59,040	130,240	(71,201)			(71,201)		59,040		73,253	73,253	1,360	
931422-10-9	WALGREEN CO		12/31/2014	Various	18,300.000	1,191,446		589,648	1,051,152	(461,504)			(461,504)		589,648		601,798	601,798	5,765	
931142-10-3	WAL-MART STORES		09/22/2014	Various	159,327.000	12,203,646		10,048,181	12,537,442	(2,489,249)			(2,489,249)		10,048,193		2,155,453	2,155,453	247,974	
93317Q-10-5	WALTER ENERGY INC		04/15/2014	Various	1,200.000	9,557		9,072	19,956	(3,120)		7,764	(10,884)		9,072		485	485	12	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		04/15/2014	ITG	400.000	11,594		9,487	14,144	(4,657)			(4,657)		9,487		2,107	2,107		
93564A-10-0	WARREN RESOURCES INC		04/15/2014	ITG	2,000.000	9,543		4,909	6,280	(1,371)			(1,371)		4,909		4,634	4,634		
938824-10-9	WASHINGTON FEDERAL		04/15/2014	ITG	1,800.000	39,384		24,066	41,922	(17,856)			(17,856)		24,066		15,318	15,318	360	
939653-10-1	WASHINGTON REAL ESTATE		04/15/2014	Various	1,300.000	31,020		31,044	30,368	5,746		5,070	676		31,044		(24)	(24)	390	
940610-10-8	WASHINGTON TRUST BANCORP		04/15/2014	ITG	200.000	7,013		3,973	7,444	(3,471)			(3,471)		3,973		3,040	3,040	112	
941053-10-0	WASTE CONNECTIONS		04/15/2014	ITG	2,200.000	92,668		72,952	95,986	(23,034)			(23,034)		72,952		19,716	19,716	253	
94106L-10-9	WASTE MGMT INC DEL		09/23/2014	Various	264,964.000	12,405,027		10,213,012	8,988,403	(1,443,188)			(1,443,188)		10,213,012		2,192,015	2,192,015	199,580	
941848-10-3	WATERS CORPORATION		04/15/2014	Various	2,300.000	249,942		173,568	230,000	(56,425)			(56,425)		173,575		76,367	76,367		
942622-20-0	WATSCO INC		04/15/2014	ITG	400.000	38,838		21,119	38,424	(17,305)			(17,305)		21,119		17,719	17,719	320	
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/15/2014	ITG	500.000	28,414		13,549	30,935	(17,387)			(17,387)		13,549		14,865	14,865	65	
943315-10-1	WAUSAU PAPER CORP		04/15/2014	ITG	800.000	9,054		5,122	10,144	(5,022)			(5,022)		5,122		3,932	3,932	24	
929236-10-7	WD-40 CO.		04/15/2014	ITG	600.000	42,412		23,993	44,808	(20,816)			(20,816)		23,993		18,420	18,420	408	
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		04/15/2014	ITG	14,700.000	249,648		164,493	227,703	(63,210)			(63,210)		164,493		85,155	85,155		
94733A-10-4	WEB.COM GROUP INC		04/15/2014	ITG	600.000	18,437		4,305	19,074	(14,769)			(14,769)		4,305		14,133	14,133		
94770V-10-2	WEBMD HEALTH CORP		04/15/2014	ITG	1,100.000	47,526		16,181	43,450	(27,269)			(27,269)		16,181		31,345	31,345		
947890-10-9	WEBSTER FINANCIAL CORP		04/15/2014	ITG	1,200.000	35,729		19,884	37,416	(17,532)			(17,532)		19,884		15,845	15,845	180	
948626-10-6	WEIGHT WATCHERS INTL INC		04/15/2014	Various	600.000	11,964		12,324	19,758			7,434	(7,434)		12,324		(360)	(360)		
948741-10-3	WEINGARTEN REALTY		04/15/2014	ITG	2,300.000	70,022		50,358	63,066	(12,708)			(12,708)		50,358		19,665	19,665	748	
948849-10-4	WEIS MARKETS, INC.		04/15/2014	ITG	300.000	14,431		11,164	15,768	(4,604)			(4,604)		11,164		3,267	3,267	90	
94946T-10-6	WELLCARE HEALTH PLANS		04/15/2014	ITG	900.000	57,406		34,690	63,378	(28,688)			(28,688)		34,690		22,716	22,716		
94973V-10-7	WELLPOINT INC		12/03/2014	Various	7,300.000	698,659		471,457	674,447	(202,990)			(202,990)		471,457		227,202	227,202	3,194	

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
949746-10-1	WELLS FARGO CO		09/22/2014	Various	115,461.000	5,645,041		3,195,283	4,803,320	(2,103,377)			(2,103,377)		3,195,283		2,449,758	2,449,758	31,740	
95058W-10-0	WENDY'S COMPANY (THE)		04/15/2014	ITG	6,000.000	49,791		29,005	52,320	(23,315)			(23,315)		29,005		20,786	20,786	300	
950755-10-8	WERNER ENTERPRISES INC		04/15/2014	ITG	700.000	17,764		14,854	17,311	(2,457)			(2,457)		14,854		2,910	2,910	70	
950810-10-1	WESBANCO INC		04/15/2014	ITG	400.000	12,067		6,823	12,800	(5,977)			(5,977)		6,823		5,244	5,244	168	
95082P-10-5	WESCO INTERNATIONAL INC		04/15/2014	Various	1,900.000	162,772		111,120	173,033	(61,262)		651	(61,913)		111,120		51,652	51,652		
Q95870-10-3	WESFARMERS	D	12/31/2014	Various	0.747	27,152		29,261				617	(617)		29,261	(2,082)	(27)	(2,109)		
955306-10-5	WEST PHARMACEUTICAL SERVICES		04/15/2014	ITG	1,400.000	59,776		26,047	68,684	(42,637)			(42,637)		26,047		33,729	33,729	140	
957090-10-3	WESTAMERICA BANCORPORATION		04/15/2014	ITG	400.000	20,530		15,391	22,584	(7,193)			(7,193)		15,391		5,139	5,139	152	
95709T-10-0	WESTAR ENERGY INC		04/15/2014	ITG	2,200.000	77,770		58,956	70,774	(11,818)			(11,818)		58,956		18,814	18,814	1,518	
957638-10-9	WESTERN ALLIANCE BANCORP		04/15/2014	ITG	1,000.000	22,890		5,438	23,860	(18,422)			(18,422)		5,438		17,452	17,452		
958102-10-5	WESTERN DIGITAL CORP.		04/15/2014	ITG	4,600.000	410,247		123,308	385,940	(262,632)			(262,632)		123,308		286,939	286,939	2,760	
959319-10-4	WESTERN REFINING INC		04/15/2014	ITG	1,100.000	42,015		14,058	46,651	(32,593)			(32,593)		14,058		27,957	27,957	286	
959802-10-9	WESTERN UN CO COM		04/15/2014	ITG	12,300.000	193,259		193,616	212,175	(18,559)			(18,559)		193,616		(356)	(356)	1,538	
96008P-10-4	WESTFIELD FINANCIAL INC		04/15/2014	ITG	200.000	1,438		1,318	1,492	(174)			(174)		1,318		120	120	12	
960413-10-2	WESTLAKE CHEMICAL CORP		11/28/2014	Various	32,236.000	2,838,770		1,781,028	1,967,524	(186,496)			(186,496)		1,781,028		1,057,742	1,057,742	7,362	
961840-10-5	WET SEAL		04/15/2014	ITG	1,800.000	1,937		2,376	4,914	3,479		6,017	(2,538)		2,376		(439)	(439)		
96208T-10-4	WEX INC		04/15/2014	ITG	700.000	61,407		26,574	69,321	(42,747)			(42,747)		26,574		34,834	34,834		
962166-10-4	WEYERHAEUSER CO		04/15/2014	Various	204,103.000	5,967,100		5,858,336	6,443,532	(440,191)		145,005	(585,196)		5,858,336		108,764	108,764	44,903	
92924F-10-6	WGL HOLDINGS INC		04/15/2014	ITG	1,000.000	39,198		39,604	40,060	(456)			(456)		39,604		(406)	(406)	860	
963320-10-6	WHIRLPOOL CORP COM		04/15/2014	ITG	1,600.000	240,584		86,400	250,976	(164,576)			(164,576)		86,400		154,184	154,184	1,000	
966244-10-5	WHITEWAVE FOOD CO CLASS A		04/15/2014	ITG	2,786.000	74,385		22,032	63,911	(41,879)			(41,879)		22,032		52,354	52,354		
966387-10-2	WHITING PETROLEUM CORP		04/15/2014	ITG	2,500.000	181,335		94,700	154,675	(59,975)			(59,975)		94,700		86,635	86,635		
966837-10-6	WHOLE FOODS MKT INC		04/15/2014	Various	6,300.000	308,119		218,724	364,329	(144,765)		840	(145,605)		218,724		89,395	89,395	1,512	
968223-20-6	WILEY JOHN & SONS INC		04/15/2014	ITG	900.000	49,634		40,093	49,680	(9,587)			(9,587)		40,093		9,541	9,541	450	
969203-10-8	WILL BROS GRP INC		04/15/2014	ITG	500.000	5,802		2,153	4,710	(2,558)			(2,558)		2,153		3,649	3,649		
969457-10-0	WILLIAMS COS INC		04/15/2014	ITG	11,600.000	470,274		235,034	447,412	(212,378)			(212,378)		235,034		235,240	235,240	4,669	
96950F-10-4	WILLIAMS PARTNERS LP		09/23/2014	Various	159,044.000	8,341,666		7,925,043	8,088,978	(135,686)		28,249	(163,935)		7,925,043		416,623	416,623	304,132	
969904-10-1	WILLIAMS SONOMA, INC.		04/15/2014	ITG	1,800.000	111,932		57,870	104,904	(47,034)			(47,034)		57,870		54,062	54,062	558	
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	09/22/2014	Various	48,723.000	2,069,987		1,890,209	2,183,278	(291,325)		1,744	(293,069)		1,890,209		179,778	179,778	37,165	
97186T-10-8	WILSHIRE BANCORP INC		04/15/2014	ITG	400.000	4,256		1,052	4,372	(3,320)			(3,320)		1,052		3,204	3,204	32	
97382A-10-1	WINDSTREAM HOLDINGS INC		04/15/2014	Various	11,904.000	103,758		95,470	94,994	4,762		4,285	476		95,470		8,288	8,288	5,952	
974637-10-0	WINNEBAGO INDUSTRIES, INC.		04/15/2014	ITG	300.000	7,720		2,117	8,235	(6,119)			(6,119)		2,117		5,603	5,603		
976391-30-0	WINTHROP REALTY TRUST		04/15/2014	ITG	200.000	2,223		1,784	2,210	(426)			(426)		1,784		439	439	65	
97650W-10-8	WINTRUST FINANCIAL CORP		04/15/2014	ITG	600.000	27,383		16,211	27,672	(11,461)			(11,461)		16,211		11,172	11,172	60	
976657-10-6	WISCONSIN ENERGY		12/31/2014	Various	207,287.000	9,042,138		8,315,687	8,536,297	(260,273)			(260,273)		8,315,693		726,446	726,446	200,619	
978097-10-3	WOLVERINE WORLD WIDE, INC.		04/15/2014	ITG	2,000.000	54,434		34,328	67,920	(33,592)			(33,592)		34,328		20,106	20,106	240	
980745-10-3	WOODWARD INC		04/15/2014	Various	1,100.000	46,282		31,163	50,171	(19,008)			(19,008)		31,163		15,120	15,120	88	
98138H-10-1	WORKDAY INC.		04/15/2014	ITG	1,300.000	97,842		104,089	108,108	(4,019)			(4,019)		104,089		(6,247)	(6,247)		
981419-10-4	WORLD ACCEPTANCE CORP		04/15/2014	ITG	300.000	23,858		16,877	26,259	(9,382)			(9,382)		16,877		6,981	6,981		
981475-10-6	WORLD FUEL SERVICES CORP		04/15/2014	ITG	1,400.000	60,163		46,527	60,424	(13,897)			(13,897)		46,527		13,636	13,636	105	
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		04/15/2014	ITG	400.000	8,175		3,684	6,632	(2,948)			(2,948)		3,684		4,492	4,492	48	
981811-10-2	WORTHINGTON INDUSTRIES, INC.		04/15/2014	ITG	1,200.000	42,911		16,824	50,496	(33,672)			(33,672)		16,824		26,088	26,088	180	
98212B-10-3	WPX ENERGY INC		04/15/2014	ITG	3,866.000	73,755		52,785	78,789	(26,004)			(26,004)		52,785		20,970	20,970		
98235T-10-7	WRIGHT MEDICAL GRP INC		04/15/2014	ITG	800.000	22,379		14,639	24,568	(9,929)			(9,929)		14,639		7,740	7,740		
929328-10-2	WSFS FINANCIAL CORP		04/15/2014	ITG	100.000	6,780		3,125	7,753	(4,628)			(4,628)		3,125		3,655	3,655	12	
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/09/2014	Various	10,776.000	852,584		658,825	257,915	(147,303)			(147,303)		658,825		193,759	193,759	3,772	
983134-10-7	WYNN RESOR TS LTD COM		04/15/2014	ITG	2,105.000	427,155		256,573	408,812	(152,239)			(152,239)		256,573		170,581	170,581	2,631	
98389B-10-0	XCEL ENERGY INC		09/22/2014	Various	704,603.000	21,269,796		19,826,035	19,686,608	415,189		275,757	139,432		19,826,040		1,443,756	1,443,756	190,852	
98411C-10-0	XENOPORT INC		04/15/2014	ITG	600.000	2,442		2,286	3,450	(1,164)			(1,164)		2,286		156	156		
98416J-11-8	XERIUM TECHNOLOGIES INC		04/15/2014	ITG	200.000	2,669		886	3,298	(2,412)			(2,412)		886		1,783	1,783		
984121-10-3	XEROX CORP COM		11/13/2014	Various	254,394.000	3,365,121		2,783,571	337,109	(148,472)			(148,472)		2,783,571		581,550	581,550	16,505	
983919-10-1	XILINX INC COM		07/10/2014	Various	5,200.000	267,403		147,332	238,784	(91,452)			(91,452)		147,332		120,071	120,071	1,300	
45071R-10-9	XIXIA		04/15/2014	ITG	800.000	10,167		6,284	10,648	(4,364)			(4,364)		6,284		3,882	3,882		
G98290-10-2	XL GROUP PLC	R	09/23/2014	GOLDMAN, SACHS & CO.	39,204.000	1,326,520		1,112,752	1,248,255	(135,504)			(135,504)		1,112,752		213,769	213,769	19,008	
983772-10-4	XO GROUP INC		04/15/2014	ITG	400.000	4,125		3,420	5,944	(2,524)			(2,524)		3,420		705	705		
98419M-10-0	XYLEM		04/15/2014	ITG	3,400.000	118,418		86,286	117,640	(31,354)			(31,354)		86,286		32,131	32,131	435	
984332-10-6	YAHOO INC COM		12/09/2014	Various	93,983.000	4,037,775		2,541,057	1,588,483	(1,008,864)			(1,008,864)		2,541,057		1,496,718	1,496,718		
985817-10-5	YELP INC		04/15/2014	ITG	1,000.000	61,516		66,730	68,950	(2,220)			(2,220)		66,730		(5,214)	(5,214)		

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
988498-10-1	YUM! BRANDS INC		09/22/2014	Various	37,987.000	2,800,199		1,878,605	2,872,197	(993,587)			(993,587)		1,878,610		921,588	921,588	29,292	
98919T-10-0	ZAZA ENERGY CORP	R	04/15/2014	ITG	300.000	168		226	287	73		134	(61)		226		(57)	(57)		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		04/15/2014	ITG	900.000	56,977		27,419	48,672	(21,253)			(21,253)		27,419		29,558	29,558		
98944B-10-8	ZEP INC		04/15/2014	ITG	400.000	6,978		5,881	7,264	(1,383)			(1,383)		5,881		1,097	1,097	40	
N9837R-10-5	ZIGGO N.V.	D	01/28/2014	Various	45,310.000	2,017,882		1,838,700	2,072,827	(194,398)			(194,398)	(39,729)	1,838,700	21,128	158,055	179,183		
98954A-10-7	ZILLOW INC. CL A		04/15/2014	Various	400.000	35,180		32,157	32,692	864		1,399	(535)		32,157		3,023	3,023		
98956P-10-2	ZIMMER HOLDINGS INC		04/15/2014	ITG	3,800.000	348,732		209,945	354,122	(144,177)			(144,177)		209,945		138,787	138,787	1,596	
989701-10-7	ZIONS BANCORP		12/11/2014	Various	5,000.000	146,733		90,399	149,800	(59,402)			(59,402)		90,399		56,334	56,334	200	
98973P-10-1	ZIOPHARM ONCOLOGY INC		04/15/2014	ITG	1,000.000	3,271		2,100	4,340	(2,240)			(2,240)		2,100		1,171	1,171		
98978V-10-3	ZOETIS INC		04/15/2014	Various	9,900.000	280,660		286,506	323,631	(24,958)		12,167	(37,125)		286,506		(5,846)	(5,846)	713	
98975W-10-4	ZOLTEK COS INC		02/28/2014	MERGER	600.000	10,050		4,027	10,050	(6,023)			(6,023)		4,027		6,023	6,023		
989817-10-1	ZUMIEZ INC		04/15/2014	ITG	400.000	9,699		7,239	10,400	(3,161)			(3,161)		7,239		2,460	2,460		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	09/22/2014	Various	15,096.000	4,805,864		4,025,374	3,993,983	(256,475)			(256,475)	1,460,759	4,025,374	(25,865)	806,354	780,489		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,391,659,684	XXX	1,934,186,309	2,080,962,888	(315,173,722)		23,320,584	(338,494,306)	2,029,165	1,932,214,048	513,966	458,931,671	459,445,637	22,619,203	XXX
020038-10-1	ALLSTATE LIFE INSURANCE COMPANY		06/27/2014	DISTRIBUTION	0.000	700,000,000		700,000,000							700,000,000					
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10/20/2014	DISTRIBUTION	0.000	43,117		43,117							43,117					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						700,043,117	XXX	700,043,117							700,043,117					XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	08/12/2014	Various	30,675,332.199	301,572,728		289,354,276	283,670,677	5,683,599			5,683,599		289,354,276		12,218,452	12,218,452		
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		09/25/2014	Various	2,090,567.423	48,679,531		52,225,175	49,295,580	2,929,595			2,929,595		52,225,175		(3,545,644)	(3,545,644)	48,292	
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	07/29/2014	DIRECT	1,162,734.138	98,691,698		96,251,132	96,251,132						96,251,132		2,440,566	2,440,566	4,662,680	
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	R	02/28/2014	Various	3,400,000.000	158,221,087		159,014,617	169,354,000	3,276,885		13,616,268	(10,339,383)		159,014,617		(793,530)	(793,530)		
464287-20-0	ISHARES CORE S&P 500 ETF		10/14/2014	Various	850,000.000	157,221,950		155,235,998	157,802,500	(2,566,502)			(2,566,502)		155,235,998		1,985,952	1,985,952	467,857	
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF		09/23/2014	JPMORGAN CHASE & CO.	1,285,474.000	81,283,095		74,999,952	79,262,327	(4,262,375)			(4,262,375)		74,999,952		6,283,143	6,283,143	1,763,283	
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI	R	04/23/2014	Various	3,000,000.000	170,969,821		160,560,000	174,780,000	2,909,575		17,129,575	(14,220,000)		160,560,000		10,409,821	10,409,821		
46429B-69-7	ISHARES MSCI USA MIN VOL		09/22/2014	Various	358,312.000	12,823,598		12,001,291	12,720,076	(718,785)			(718,785)		12,001,291		822,307	822,307	21,622	
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		03/04/2014	Various	671,173.000	27,079,010		25,321,460	26,135,477	(742,454)		71,562	(814,016)		25,321,460		1,757,550	1,757,550		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/15/2014	ITG	7,270.000	801,989		606,521	838,304	(231,752)			(231,752)		606,551		195,438	195,438	2,196	
78462F-10-3	SPDR S&P 500 ETF TRUST		04/15/2014	ITG	28,445.000	5,209,732		3,796,381	5,252,938	(1,456,421)			(1,456,421)		3,796,517		1,413,214	1,413,214	51,339	
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	01/08/2014	JPMORGAN CHASE & CO.	2,113,742.000	83,385,451		84,782,192	86,959,346	(2,177,154)			(2,177,154)		84,782,192		(1,396,740)	(1,396,740)		
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	R	12/31/2014	Various	6,243.000	376,535		380,851							380,851		(4,316)	(4,316)	1,699	
9299999. Subtotal - Common Stocks - Mutual Funds						1,146,316,226	XXX	1,114,529,847	1,142,322,356	2,644,211		30,817,405	(28,173,193)		1,114,530,013		31,786,212	31,786,212	7,018,968	XXX
9799997. Total - Common Stocks - Part 4						4,238,019,027	XXX	3,748,759,273	3,223,285,244	(312,529,511)		54,137,988	(366,667,499)	2,029,165	3,746,787,178	513,966	490,717,883	491,231,849	29,638,172	XXX
9799998. Total - Common Stocks - Part 5						1,646,284,292	XXX	1,599,755,137	3,704,060	(266,109)		28,949,143	(29,215,252)	3,135,248	1,573,621,306	(1,118,609)	73,781,596	72,662,987	10,948,944	XXX
9799999. Total - Common Stocks						5,884,303,319	XXX	5,348,514,410	3,226,989,303	(312,795,620)		83,087,131	(395,882,751)	5,164,413	5,320,408,484	(604,644)	564,499,479	563,894,835	40,587,116	XXX
9899999. Total - Preferred and Common Stocks						5,899,220,617	XXX	5,363,122,870	3,235,761,827	(313,224,055)		83,087,131	(396,311,187)	5,061,814	5,335,016,945	(521,356)	564,725,029	564,203,673	40,706,976	XXX
9999999 - Totals						36,561,840,457	XXX	36,015,729,428	12,038,241,136	(297,260,325)	(52,994,195)	86,735,732	(436,990,252)	5,061,814	35,863,532,508	(521,356)	698,829,305	698,307,950	344,013,189	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
066717-AA-7	AID-TUNISIA	E	07/21/2014	JPMORGAN CHASE & CO.	08/12/2014	MORGAN STANLEY	9,400,000	9,400,000	9,400,000	9,400,000							38,296	38,296	13,445	
912810-RF-7	TREASURY (CPI) NOTE		11/24/2014	BNP CAPITAL MARKETS	12/02/2014	Various	25,000,000	27,914,913	28,291,375	27,913,492		(1,421)		(1,421)			377,883	377,883	104,170	97,297
912828-B2-5	TREASURY (CPI) NOTE		06/17/2014	GOLDMAN, SACHS & CO.	06/18/2014	Various	70,000,000	72,783,471	73,064,297	72,783,353		(117)		(117)			280,944	280,944	172,280	171,924
912828-C9-9	TREASURY (CPI) NOTE		07/15/2014	Various	07/25/2014	Various	50,000,000	51,702,795	51,670,183	51,699,999		(2,796)		(2,796)			(29,816)	(29,816)	12,091	11,427
912828-WU-0	TREASURY (CPI) NOTE		08/06/2014	BARCLAYS	08/07/2014	BANK MONTREAL / NESBITT BURNS	50,000,000	49,667,177	49,651,356	49,667,297		121		121			(15,941)	(15,941)	4,086	3,915
912810-RE-0	TREASURY BOND		05/05/2014	Various	05/06/2014	Various	295,780,700	298,905,805	298,975,341	298,905,626		(179)		(179)			69,715	69,715	1,367,616	1,319,393
912810-RG-5	TREASURY BOND		08/14/2014	Various	08/18/2014	Various	811,850,000	817,024,390	819,985,008	817,024,363		(27)		(27)			2,960,645	2,960,645	4,288,502	4,147,603
912810-RH-3	TREASURY BOND		11/13/2014	Various	11/14/2014	Various	870,300,000	864,743,680	866,927,102	864,747,324		3,644		3,644			2,179,777	2,179,777	2,689,538	2,145,253
912810-RJ-9	TREASURY BOND		11/17/2014	Various	11/20/2014	Various	20,000,000	19,751,563	19,848,438	19,751,605		42		42			96,833	96,833	9,945	4,972
912828-WV-8	TREASURY FLOATING RATE NOTE		09/05/2014	GOLDMAN, SACHS & CO.	12/02/2014	GOLDMAN, SACHS & CO.	100,000,000	100,025,560	100,005,380	100,022,312		(3,248)		(3,248)			(16,932)	(16,932)	32,737	6,313
912828-A2-6	TREASURY NOTE		01/24/2014	BANK OF AMERICA/MERRILL LYNCH	03/31/2014	GOLDMAN, SACHS & CO.	150,000,000	149,847,656	149,865,234	149,862,172		14,516		14,516			3,062	3,062	125,687	59,753
912828-A6-7	TREASURY NOTE		01/24/2014	Various	03/21/2014	Various	150,280,000	149,935,288	149,979,766	149,953,884		18,597		18,597			25,882	25,882	66,725	22,119
912828-A7-5	TREASURY NOTE		01/29/2014	Various	04/22/2014	Various	305,300,000	303,292,313	304,653,945	303,309,889		17,577		17,577			1,344,056	1,344,056	497,917	219,617
912828-A9-1	TREASURY NOTE		01/24/2014	TRANSFER	05/15/2014	Various	90,000,000	90,049,219	90,129,688	90,044,427		(4,792)		(4,792)			85,260	85,260	222,514	26,105
912828-B4-1	TREASURY NOTE		02/11/2014	Various	04/22/2014	Various	135,000,000	135,138,281	135,121,094	135,131,698		(6,583)		(6,583)			(10,604)	(10,604)	63,087	12,897
912828-B5-8	TREASURY NOTE		02/06/2014	GOLDMAN, SACHS & CO.	02/14/2014	MORGAN STANLEY	25,000,000	24,968,750	24,921,875	24,968,877		127		127			(47,002)	(47,002)	26,416	10,273
912828-B8-2	TREASURY NOTE		03/12/2014	JPMORGAN CHASE & CO.	05/06/2014	BANK MONTREAL / NESBITT BURNS	19,250,000	19,213,906	19,219,170	19,216,645		2,738		2,738			2,525	2,525	8,893	1,700
912828-C2-4	TREASURY NOTE		03/19/2014	TRANSFER	04/30/2014	BANK MONTREAL / NESBITT BURNS	100,000,000	99,234,375	99,285,156	99,251,386		17,011		17,011			33,770	33,770	252,717	81,522
912828-C3-2	TREASURY NOTE		04/07/2014	MORGAN STANLEY	05/06/2014	Various	152,100,000	151,613,840	151,650,141	151,626,552		12,713		12,713			23,588	23,588	148,885	59,788
912828-C4-0	TREASURY NOTE		03/31/2014	BANK MONTREAL / NESBITT BURNS	05/06/2014	BANK MONTREAL / NESBITT BURNS	100,000,000	99,906,250	99,960,938	99,909,957		3,707		3,707			50,980	50,980	30,738	1,025
912828-C5-7	TREASURY NOTE		03/31/2014	MORGAN STANLEY	04/07/2014	MORGAN STANLEY	50,000,000	49,835,938	49,992,188	49,836,353		416		416			155,834	155,834	24,590	3,074
912828-C6-5	TREASURY NOTE		03/31/2014	TRANSFER	04/30/2014	MORGAN STANLEY	150,000,000	149,109,375	149,546,875	149,123,417		14,042		14,042			423,458	423,458	206,455	6,660
912828-C7-3	TREASURY NOTE		05/08/2014	Various	05/22/2014	Various	155,170,000	155,240,552	155,658,462	155,239,642		(910)		(910)			418,820	418,820	140,967	84,011
912828-C8-1	TREASURY NOTE		05/22/2014	Various	08/12/2014	Various	67,350,000	67,357,510	67,375,473	67,355,597		(1,913)		(1,913)			19,876	19,876	47,423	12,361
912828-D2-3	TREASURY NOTE		05/23/2014	Various	08/12/2014	Various	382,500,000	381,378,320	383,354,453	381,389,645		11,324		11,324			1,964,809	1,964,809	461,513	124,856
912828-D4-9	TREASURY NOTE		08/18/2014	BARCLAYS	08/21/2014	BANK MONTREAL / NESBITT BURNS	20,000,000	19,996,875	19,969,531	19,996,883		8		8			(27,352)	(27,352)	3,329	1,902
912828-D5-6	TREASURY NOTE		10/14/2014	Various	10/15/2014	Various	354,725,000	353,874,254	354,076,863	353,875,048		794		794			201,816	201,816	462,365	408,171
912828-D6-4	TREASURY NOTE		09/11/2014	Various	12/02/2014	Various	571,000,000	570,707,402	570,899,688	570,713,251		5,849		5,849			186,436	186,436	207,514	48,101
912828-D7-2	TREASURY NOTE		09/09/2014	Various	11/05/2014	Various	487,500,000	485,137,188	482,978,633	485,145,162		7,974		7,974			(2,166,529)	(2,166,529)	334,171	116,519
912828-D8-0	TREASURY NOTE		09/11/2014	Various	10/08/2014	Various	540,250,000	537,532,520	537,361,094	537,537,145		4,626		4,626			(176,051)	(176,051)	464,954	248,351
912828-F2-1	TREASURY NOTE		10/14/2014	Various	12/02/2014	Various	200,125,000	201,385,781	202,320,771	201,368,382		(17,399)		(17,399)			952,390	952,390	373,050	112,964
912828-F3-9	TREASURY NOTE		10/29/2014	Various	11/13/2014	Various	363,000,000	366,965,547	366,315,781	366,939,986		(25,561)		(25,561)			(624,205)	(624,205)	669,423	423,510
912828-F4-7	TREASURY NOTE		10/29/2014	Various	12/02/2014	BARCLAYS	157,275,000	157,397,030	157,397,871	157,391,685		(5,345)		(5,345)			6,186	6,186	138,264	25,199
912828-F9-6	TREASURY NOTE		11/12/2014	MORGAN STANLEY	12/09/2014	GOLDMAN, SACHS & CO.	26,900,000	26,841,156	26,934,676	26,841,789		633		633			92,887	92,887	62,420	19,320
912828-G2-0	TREASURY NOTE		12/01/2014	BANK MONTREAL / NESBITT BURNS	12/02/2014	GOLDMAN, SACHS & CO.	14,300,000	14,297,207	14,275,980	14,297,210		3		3			(21,229)	(21,229)	6,222	5,876
912828-G3-8	TREASURY NOTE		12/02/2014	GOLDMAN, SACHS & CO.	12/17/2014	MORGAN STANLEY	26,675,000	26,579,137	26,962,590	26,579,494		357		357			383,096	383,096	54,713	29,844
912828-G6-1	TREASURY NOTE		12/01/2014	BANK MONTREAL / NESBITT BURNS	12/02/2014	GOLDMAN, SACHS & CO.	60,000,000	59,964,844	59,793,750	59,964,862		19		19			(171,112)	(171,112)	7,418	4,945
912828-WH-9	TREASURY NOTE		06/04/2014	BANK OF AMERICA/MERRILL LYNCH	06/04/2014	BANK OF AMERICA/MERRILL LYNCH	80,000,000	80,125,000	80,106,250	80,125,000							(18,750)	(18,750)	39,946	39,946
912828-WJ-5	TREASURY NOTE		08/13/2014	Various	08/18/2014	Various	986,500,000	985,173,125	985,426,482	985,174,684		1,559		1,559			251,798	251,798	3,859,682	3,743,139
912828-WL-0	TREASURY NOTE		06/26/2014	Various	09/10/2014	Various	768,375,000	761,952,661	762,320,862	762,090,432		137,771		137,771			230,429	230,429	1,744,225	548,765
912828-WM-8	TREASURY NOTE		05/30/2014	BANK OF AMERICA/MERRILL LYNCH	06/10/2014	Various	175,000,000	175,027,344	174,859,766	175,027,130		(214)		(214)			(167,364)	(167,364)	13,883	3,586
912828-WN-6	TREASURY NOTE		06/26/2014	Various	09/25/2014	Various	300,200,000	296,465,672	296,632,549	296,563,582		97,910		97,910			68,967	68,967	1,354,625	278,787
912828-WQ-9	TREASURY NOTE		07/01/2014	BANK MONTREAL / NESBITT BURNS	08/12/2014	Various	123,000,000	123,086,484	123,098,203	123,085,683		(802)		(802)			12,521	12,521	14,755	3,342
912828-WR-7	TREASURY NOTE		08/05/2014	Various	09/08/2014	Various	887,425,000	885,727,745	886,789,328	885,732,954		5,209		5,209			1,056,374	1,056,374	1,496,512	692,510
912828-WT-3	TREASURY NOTE		08/07/2014	Various	08/29/2014	Various	1,055,770,000	1,053,113,660	1,053,667,633	1,053,171,181		57,521		57,521			496,452	496,452	707,241	128,007
912828-WX-4	TREASURY NOTE		09/05/2014	Various	09/09/2014	Various	570,182,000	570,414,045	570,396,279	570,413,103		(942)		(942)			(16,825)	(16,825)	250,448	210,510
912828-WY-2	TREASURY NOTE		08/20/2014	Various	09/04/2014	Various	174,200,000	176,477,750	176,286,984	176,473,732		(4,018)		(4,018)			(186,747)	(186,747)	215,413	161,670
912828-VQ-0	US TREASURY N/B		08/07/2014	GOLDMAN, SACHS & CO.	08/12/2014	BARCLAYS	65,000,000	64,974,609	65,025,391	64,974,694		85		85			50,697	50,697	31,573	19,429
912828-WS-5	WI TREASURY NOTE		08/28/2014	Various	12/08/2014	Various	1,522,425,000	1,519,434,070	1,519,322,602	1,519,518,995		84,925		84,925			(196,394)	(196,394)	4,163,395	1,297,534
912828-WW-6	WI TREASURY NOTE		08/22/2014	Various	10/15/2014	Various	1,171,625,000	1,170,207,507	1,174,549,813	1,170,230,076		22,569		22,569			4,319,738	4,319,738	1,902,005	472,021
0599999. Subtotal - Bonds - U.S. Governments							15,035,732,700	15,020,899,539	15,036,340,601	15,021,367,657		468,118		468,118			14,972,944	14,972,944	29,596,481	17,677,803

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
302154-BL-2	EXPORT IMPORT BANK OF KOREA	F	01/07/2014	CITIGROUP GLOBAL MARKETS	04/01/2014	BANK OF AMERICA/MERRILL LYNCH	18,000,000	18,000,000	18,103,320	18,000,000							103,320	103,320	39,666	
85628U-AF-3	STATE BANK OF INDIA /LONDON BRANCH	F	04/10/2014	BARCLAYS	04/22/2014	Various	5,000,000	4,997,250	4,902,250	4,997,252		2		2			(95,002)	(95,002)	2,031	
1099999. Subtotal - Bonds - All Other Governments							23,000,000	22,997,250	23,005,570	22,997,252		2		2			8,318	8,318	41,697	
452152-VM-0	ILLINOIS ST		02/07/2014	CITIGROUP GLOBAL MARKETS	02/07/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,971,650	5,038,950	4,971,650							67,300	67,300		
74514L-E8-6	PUERTO RICO COMWLTH		03/11/2014	BARCLAYS	03/13/2014	Various	20,000,000	18,600,000	19,103,125	18,600,014		14		14			503,111	503,111	556	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							25,000,000	23,571,650	24,142,075	23,571,664		14		14			570,411	570,411	556	
167486-SD-2	CHICAGO ILL		03/13/2014	WELLS FARGO	03/13/2014	MORGAN STANLEY	10,000,000	10,000,000	10,222,000	10,000,000							222,000	222,000		
39168A-DJ-9	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS	10/08/2014	BERGHOFF & COMPANY, INC.	1,120,000	1,148,168	1,161,664	1,148,168							13,496	13,496		
39168A-DP-5	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS	10/16/2014	HILLIARD LYONS	1,265,000	1,284,355	1,319,484	1,284,323		(32)		(32)			35,161	35,161	984	
435236-JJ-4	HOLLAND MICH SCH DIST		05/22/2014	FIFTH THIRD SECURITIES, INC.	10/03/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	825,000	923,472	926,028	919,261		(4,211)		(4,211)			6,767	6,767	8,750	
435236-JL-9	HOLLAND MICH SCH DIST		05/22/2014	FIFTH THIRD SECURITIES, INC.	09/23/2014	Various	3,105,000	3,452,853	3,478,753	3,441,283		(11,571)		(11,571)			37,470	37,470	35,769	
442331-D9-2	HOUSTON TEX		07/23/2014	CABRERA CAPITAL MARKETS, INC	07/25/2014	WELLS FARGO	2,435,000	2,880,215	2,884,282	2,880,215							4,066	4,066		
472466-F2-2	JEFFERSON CALIF UN HIGH SCH DI		09/19/2014	RAYMOND JAMES & ASSOCIATES, INC.	12/11/2014	Various	1,000,000	992,170	1,024,255	992,199		29		29			32,055	32,055	5,962	
717146-SL-9	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		02/20/2014	SAMCO	07/17/2014	Various	5,245,000	6,190,359	6,336,195	6,165,735		(24,623)		(24,623)			170,460	170,460	98,151	20,397
717146-SN-5	PHARR-SAN JUAN-ALAMO TEX INDPT (PS		02/20/2014	SAMCO	08/14/2014	Various	3,210,000	3,713,810	3,854,659	3,700,253		(13,557)		(13,557)			154,407	154,407	62,186	12,483
849254-TE-7	SPOTSYLVANIA CNTY VA		09/04/2014	M&T SECURITIES, INC.	09/23/2014	Various	2,650,000	3,146,054	3,138,642	3,141,910		(4,143)		(4,143)			(3,268)	(3,268)	11,285	5,153
885205-MR-2	THORNAPPLE KELLOGG MICH SCH DI		12/04/2014	FIFTH THIRD SECURITIES, INC.	12/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,415,000	1,628,099	1,667,365	1,627,716		(383)		(383)			39,649	39,649	1,376	
927396-W3-1	VINELAND N J		07/09/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	08/14/2014	CABRERA CAPITAL MARKETS, INC	1,595,000	1,893,393	1,908,130	1,889,745		(3,648)		(3,648)			18,386	18,386	7,310	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							33,865,000	37,252,946	37,921,457	37,190,809		(62,138)		(62,138)			730,649	730,649	231,772	38,033
04109F-AQ-1	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.	12/18/2014	RAYMOND JAMES & ASSOCIATES, INC.	1,150,000	1,114,569	1,128,438	1,114,569							13,869	13,869		
041806-BN-9	ARLINGTON TEX HIGHER ED FIN CO PSF		05/01/2014	RBC DOMINION SECURITIES	05/21/2014	Various	2,000,000	1,955,200	1,981,250	1,955,216		16		16			26,034	26,034	1,556	
13080S-EW-0	CALIFORNIA STATEWIDE CMNTYS DE		12/11/2014	BANK OF AMERICA/MERRILL LYNCH	12/11/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,043,240	1,063,660	1,043,240							20,420	20,420		
16772P-BE-5	CHICAGO ILL TRAN AUTH SALES TA		06/19/2014	LOOP CAPITAL MARKETS	09/22/2014	Various	7,500,000	8,046,450	8,185,335	8,039,162		(7,288)		(7,288)			146,173	146,173	64,375	
18085P-PV-0	CLARK CNTY NEV ARPT REV		03/19/2014	BANK OF AMERICA/MERRILL LYNCH	07/17/2014	FIRST TENNESSEE BANK	1,780,000	2,067,897	2,058,695	2,052,687		(15,210)		(15,210)			6,008	6,008	25,711	
18085P-PW-8	CLARK CNTY NEV ARPT REV		03/19/2014	BANK OF AMERICA/MERRILL LYNCH	07/17/2014	FIRST TENNESSEE BANK	1,000,000	1,162,160	1,170,900	1,155,129		(7,031)		(7,031)			15,771	15,771	14,444	
24918E-DA-5	DENVER COLO HEALTH & HOSP AUTH		04/24/2014	PIPER JAFFRAY INC.	04/25/2014	D.A. DAVIDSON & CO.	2,500,000	2,595,100	2,615,000	2,595,100							19,900	19,900		
24918E-DN-7	DENVER COLO HEALTH & HOSP AUTH		04/24/2014	PIPER JAFFRAY INC.	04/28/2014	PIPER JAFFRAY INC.	1,000,000	1,019,000	1,025,180	1,019,000							6,180	6,180		
25923P-AQ-8	DOUGLAS CNTY NEB HOSP AUTH NO		09/11/2014	WELLS FARGO	10/16/2014	WELLS FARGO	500,000	535,095	549,840	534,881		(214)		(214)			14,959	14,959	1,806	
303823-KZ-0	FAIRFAX CNTY VA INDL DEV AUTH		12/03/2014	MORGAN STANLEY	12/03/2014	MORGAN STANLEY	500,000	559,680	563,525	559,680							3,845	3,845		
313586-RC-5	FANNIE MAE		08/29/2014	BARCLAYS	12/02/2014	BARCLAYS	30,000,000	26,622,000	27,016,590	26,779,634		157,634		157,634			236,956	236,956		
3135G0-SC-8	FNMA		06/05/2014	GOLDMAN, SACHS & CO.	09/17/2014	GOLDMAN, SACHS & CO.	8,000,000	7,566,240	7,548,000	7,579,064		12,824		12,824			(31,064)	(31,064)	50,547	
3135G0-ZY-2	FNMA		11/05/2014	JPMORGAN CHASE & CO.	12/01/2014	GOLDMAN, SACHS & CO.	73,375,000	73,047,748	73,738,647	73,052,034		4,287		4,287			686,612	686,612	89,171	
39222P-CL-6	GREATER NEW HAVEN WTR POLLUTIO		06/25/2014	RAYMOND JAMES & ASSOCIATES, INC.	08/27/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	200,000	223,610	225,964	222,998		(612)		(612)			2,966	2,966	1,100	
45471A-ML-3	INDIANA FIN AUTH HOSP REV		08/15/2014	LOOP CAPITAL MARKETS	08/15/2014	LOOP CAPITAL MARKETS	1,000,000	1,083,790	1,091,200	1,083,790							7,410	7,410		
50375E-BC-4	LA PAZ CNTY ARIZ INDL DEV AUTH		11/21/2014	RAYMOND JAMES & ASSOCIATES, INC.	11/25/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	550,000	540,315	550,413	540,315							10,098	10,098		
542690-3C-4	LONG ISLAND PWR AUTH N Y ELEC		12/04/2014	BANK OF AMERICA/MERRILL LYNCH	12/05/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,100,020	1,110,330	1,100,020							10,310	10,310		
546486-BA-8	LOUISIANA ST HWY IMPT REV		02/20/2014	CITIGROUP GLOBAL MARKETS	07/17/2014	Various	1,000,000	1,188,320	1,171,350	1,174,724		(13,596)		(13,596)			(3,374)	(3,374)	19,764	
546486-BK-6	LOUISIANA ST HWY IMPT REV		02/20/2014	CITIGROUP GLOBAL MARKETS	04/08/2014	GOLDMAN, SACHS & CO.	1,000,000	1,134,280	1,155,260	1,132,948		(1,332)		(1,332)			22,312	22,312	6,111	
574218-RY-1	MARYLAND ST HEALTH & HIGHER ED		09/24/2014	BANK OF AMERICA/MERRILL LYNCH	10/16/2014	BANK OF AMERICA/MERRILL LYNCH	625,000	702,419	719,381	702,419							16,963	16,963		
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY R		01/23/2014	JPMORGAN CHASE & CO.	01/30/2014	JPMORGAN CHASE & CO.	5,000,000	5,190,000	5,219,950	5,189,818		(182)		(182)			30,132	30,132	2,778	
592643-CC-2	METROPOLITAN WASH D C ARPTS AU		05/15/2014	JPMORGAN CHASE & CO.	11/12/2014	Various	8,000,000	8,315,520	8,384,910	8,302,688		(12,832)		(12,832)			82,222	82,222	151,297	
593211-EV-3	MIAMI BEACH FLA HEALTH FACS AU		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.	08/21/2014	CITIGROUP GLOBAL MARKETS	2,125,000	2,098,438	2,119,688	2,098,438							21,250	21,250		

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
593211-EZ-4	MIAMI BEACH FLA HEALTH FACS AU		08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.	08/21/2014	RAYMOND JAMES & ASSOCIATES, INC.	750,000	799,305	804,450	799,305							5,145	5,145		
63166L-DB-4	NASSAU CNTY N Y LOC ECONOMIC A		09/11/2014	GOLDMAN, SACHS & CO.	09/17/2014	GOLDMAN, SACHS & CO.	1,300,000	1,510,327	1,517,399	1,510,327							7,072	7,072		
649907-2Q-4	NEW YORK ST DORM AUTH REVS NON		12/03/2014	WELLS FARGO	12/04/2014	BANK OF AMERICA/MERRILL LYNCH	850,000	955,562	962,948	955,562							7,387	7,387		
677704-A6-5	OHIO UNIV GEN RCPTS ATHENS		11/06/2014	BARCLAYS	11/07/2014	BARCLAYS	2,500,000	2,500,000	2,533,235	2,500,000							33,235	33,235		
70869P-HA-8	PENNSYLVANIA ECONOMIC DEV FING		09/18/2014	RBC DOMINION SECURITIES	11/19/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,121,110	1,123,200	1,117,904		(3,206)		(3,206)			5,296	5,296	5,889	
70869P-HR-1	PENNSYLVANIA ECONOMIC DEV FING		09/18/2014	RBC DOMINION SECURITIES	12/08/2014	WELLS FARGO	1,250,000	1,372,050	1,402,225	1,370,049		(2,001)		(2,001)			32,176	32,176	12,153	
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH		09/18/2014	WELLS FARGO	10/09/2014	D.A. DAVIDSON & CO.	1,000,000	1,062,130	1,093,350	1,061,920		(210)		(210)			31,430	31,430	1,944	
76218T-TA-2	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC	04/08/2014	HUTCHINSON SHOCKEY ERLEY & CO.	1,000,000	1,107,330	1,128,720	1,106,419		(911)		(911)			22,301	22,301	4,861	
76218T-TB-0	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC	05/05/2014	BANK MONTREAL / NESBITT BURNS	1,000,000	1,000,000	1,032,420	1,000,000							32,420	32,420	6,889	
76218T-TC-8	RHODE ISLAND CLEAN WTR FIN AGY		02/21/2014	JANNEY MONTGOMERY SCOTT LLC	05/05/2014	MORGAN STANLEY	1,000,000	997,190	1,028,700	997,205		15		15			31,495	31,495	6,889	
780486-GN-0	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY	07/17/2014	Various	2,000,000	2,292,700	2,334,710	2,288,742		(3,958)		(3,958)			45,968	45,968	14,583	
780486-HB-5	ROYAL OAK MICH HOSP FIN AUTH H		04/30/2014	MORGAN STANLEY	06/12/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	2,500,000	2,876,725	2,911,925	2,872,931		(3,794)		(3,794)			38,994	38,994	11,806	
91412G-VC-6	UNIVERSITY CALIF REVS FOR PREV		04/04/2014	GOLDMAN, SACHS & CO.	04/08/2014	GOLDMAN, SACHS & CO.	7,000,000	7,000,000	7,073,500	7,000,000							73,500	73,500	927	
914639-FK-0	UNIVERSITY NEB FACS CORP REV		04/02/2014	AMERITAS INVESTMENT CORP	05/05/2014	WELLS FARGO	3,500,000	4,108,790	4,193,805	4,103,510		(5,280)		(5,280)			90,295	90,295	11,181	
914733-BQ-2	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO	04/08/2014	HUTCHINSON SHOCKEY ERLEY & CO.	1,145,000	1,300,216	1,307,178	1,299,897		(319)		(319)			7,281	7,281	1,431	
914733-BR-0	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO	08/13/2014	Various	1,555,000	1,750,137	1,822,657	1,744,548		(5,589)		(5,589)			78,110	78,110	26,988	
914733-BS-8	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO	08/13/2014	Various	1,735,000	1,937,006	2,021,298	1,931,043		(5,963)		(5,963)			90,255	90,255	31,196	
914733-BT-6	UNIVERSITY NORTHN COLO GREELEY		03/19/2014	WELLS FARGO	08/13/2014	Various	1,000,000	1,108,350	1,158,568	1,105,090		(3,260)		(3,260)			53,478	53,478	18,408	
92706N-DD-2	VILLAGE CTR CMNTY DEV DIST FLA		09/25/2014	CITIGROUP GLOBAL MARKETS	12/30/2014	CITIGROUP GLOBAL MARKETS	2,500,000	2,500,000	2,596,250	2,500,000							96,250	96,250	31,204	
956704-ZN-3	WEST VIRGINIA UNIV REVS		09/17/2014	JPMORGAN CHASE & CO.	10/07/2014	WELLS FARGO	1,000,000	1,112,280	1,136,190	1,112,019		(261)		(261)			24,171	24,171	1,389	
982674-KF-9	WYANDOTTE CNTY KANS CITY KANS		06/12/2014	BANK MONTREAL / NESBITT BURNS	06/13/2014	BANK MONTREAL / NESBITT BURNS	2,000,000	2,143,360	2,153,360	2,143,360							10,000	10,000		
3199999. Subtotal - Bonds - U.S. Special Revenues							188,390,000	189,465,657	191,729,592	189,547,384		81,727		81,727			2,182,208	2,182,208	616,396	
68245X-AA-7	1011778 BC UNLIMITED LIABILITY CO	A	09/25/2014	WELLS FARGO	10/23/2014	Various	6,000,000	5,940,000	5,979,038	5,940,052		52		52			38,986	38,986	2,900	
90132B-AA-5	24 HOUR HOLDINGS III LLC		05/20/2014	JPMORGAN CHASE & CO.	05/23/2014	MORGAN STANLEY	2,550,000	2,550,000	2,543,625	2,550,000							(6,375)	(6,375)		
00084D-AG-5	ABN AMRO BANK NV	F	01/13/2014	GOLDMAN, SACHS & CO.	07/28/2014	Various	19,000,000	19,054,910	19,189,970	19,050,829		(4,081)		(4,081)			139,141	139,141	284,583	106,875
00507U-AA-9	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH	07/07/2014	BARCLAYS	5,000,000	4,987,000	4,964,450	4,987,249		249		249			(22,799)	(22,799)	3,792	
00507U-AC-5	ACTAVIS FUNDING SCS	E	09/09/2014	BANK OF AMERICA/MERRILL LYNCH	11/14/2014	Various	21,060,000	20,946,327	20,862,776	20,948,540		2,212		2,212			(85,763)	(85,763)	151,335	62,474
00507U-AE-1	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH	10/17/2014	Various	20,000,000	19,924,600	19,840,500	19,925,667		1,067		1,067			(85,167)	(85,167)	131,542	
00507U-AG-6	ACTAVIS FUNDING SCS	E	06/10/2014	BANK OF AMERICA/MERRILL LYNCH	06/24/2014	Various	30,000,000	29,668,200	29,788,769	29,668,241		41		41			120,528	120,528	12,009	
00101J-AL-0	ADT CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH	03/06/2014	BANK OF AMERICA/MERRILL LYNCH	1,400,000	1,400,000	1,405,250	1,400,000							5,250	5,250		
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		04/24/2014	Various	07/25/2014	Various	4,695,852	1,492,500	3,199,540	3,199,540		(3,686)		(3,686)					47,603	
00766T-AA-8	AECOM TECHNOLOGY CORP		09/17/2014	BANK OF AMERICA/MERRILL LYNCH	10/27/2014	Various	3,475,000	3,475,000	3,574,500	3,475,000							99,500	99,500	7,092	
00766T-AC-4	AECOM TECHNOLOGY CORP		09/17/2014	BANK OF AMERICA/MERRILL LYNCH	10/27/2014	BANK OF AMERICA/MERRILL LYNCH	2,100,000	2,100,000	2,199,750	2,100,000							99,750	99,750	8,225	
00772B-AK-7	AERCAP IRELAND CAPITAL LTD	F	09/24/2014	JPMORGAN CHASE & CO.	10/02/2014	BARCLAYS	1,500,000	1,500,000	1,503,750	1,500,000							3,750	3,750	1,667	
00130H-BU-8	AES CORP		06/16/2014	CITIGROUP GLOBAL MARKETS	10/17/2014	CITIGROUP GLOBAL MARKETS	2,000,000	2,045,000	2,010,000	2,043,366		(1,634)		(1,634)			(33,366)	(33,366)	68,750	31,167
008252-AM-0	AFFILIATED MANAGERS GROUP INC		02/06/2014	BANK OF AMERICA/MERRILL LYNCH	02/06/2014	JPMORGAN CHASE & CO.	5,000,000	4,956,550	4,991,900	4,956,550							35,350	35,350		
00828K-AZ-8	AFFINION GROUP TRANCHE B TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	05/20/2014	EXCHANGE	4,752,514		4,744,619	4,744,611		217		217			8	8	23,169	
008916-AN-8	AGRIUM INC	A	11/13/2014	BANK OF AMERICA/MERRILL LYNCH	11/20/2014	MORGAN STANLEY	6,667,000	6,633,065	6,798,644	6,633,070		5		5			165,574	165,574	3,890	
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/13/2014	Various	653,454		656,544	650,847		295		295			5,697	5,697	7,082	
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	E	04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/13/2014	Various	339,046		340,649	337,693		153		153			2,956	2,956	3,675	
00131L-2B-0	AIA GROUP LTD	F	03/04/2014	CITIGROUP GLOBAL MARKETS	03/04/2014	Various	4,000,000	3,938,000	4,013,125	3,938,000							75,125	75,125		

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
008911-AZ-2	AIR CANADA	A	04/10/2014	JPMORGAN CHASE & CO.	04/14/2014	CITIGROUP GLOBAL MARKETS	750,000	750,000	757,500	750,000							7,500	7,500	323	
00912X-AM-6	AIR LEASE CORP		03/04/2014	JPMORGAN CHASE & CO.	03/05/2014	CITIGROUP GLOBAL MARKETS	10,000,000	9,980,200	9,996,700	9,980,200							16,500	16,500		
00912X-AP-9	AIR LEASE CORP		09/09/2014	BANK OF AMERICA/MERRILL LYNCH	10/09/2014	Various	25,000,000	24,912,500	24,946,520	24,913,957		1,457		1,457			32,563	32,563	30,517	
00928Q-AF-8	AIRCASTLE LTD	E	01/16/2014	TRANSFER	11/03/2014	WUNDERLICH SECURITIES	2,000,000	2,250,000	2,147,500	2,190,944		(59,056)		(59,056)			(43,444)	(43,444)	142,875	36,375
013094-AA-5	ALBERTSON S HOLDINGS LLC		10/08/2014	BANK OF AMERICA/MERRILL LYNCH	10/22/2014	STERNE AGEE CLEARING INC.	6,025,000	5,937,638	5,949,688	5,937,727		89		89			11,961	11,961	5,188	
013817-AP-6	ALCOA INC		04/17/2014	TRANSFER	06/17/2014	BANK OF AMERICA/MERRILL LYNCH	10,000,000	10,900,000	11,125,000	10,874,464		(25,536)		(25,536)			250,536	250,536	180,816	95,333
013817-AW-1	ALCOA INC		09/17/2014	Various	10/15/2014	Various	14,000,000	14,000,000	14,390,000	14,000,000							390,000	390,000	42,993	
015271-AF-6	ALEXANDRIA REAL ESTATE EQUITIES IN		07/09/2014	JPMORGAN CHASE & CO.	10/02/2014	Various	15,000,000	14,968,950	15,015,150	14,969,365		415		415			45,785	45,785	32,465	
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES IN		07/09/2014	JPMORGAN CHASE & CO.	07/10/2014	SUSQUEHANNA FINANCIAL GROUP LLLP	5,000,000	4,995,600	5,044,250	4,995,600							48,650	48,650		
015398-AB-6	ALFA SAB DE CV	F	03/20/2014	MORGAN STANLEY	03/21/2014	MORGAN STANLEY	4,000,000	3,991,080	4,045,000	3,991,082		2		2			53,918	53,918	583	
015398-AC-4	ALFA SAB DE CV	F	03/20/2014	CREDIT SUISSE	03/21/2014	GOLDMAN, SACHS & CO.	5,000,000	4,974,850	5,056,250	4,974,851		1		1			81,399	81,399	955	
01609W-AA-0	ALIBABA GROUP HOLDING LTD	F	11/20/2014	DEUTSCHE BANK AG	11/21/2014	BNP CAPITAL MARKETS	6,667,000	6,637,532	6,660,333	6,637,532							22,801	22,801		
01609W-AH-5	ALIBABA GROUP HOLDING LTD	F	11/20/2014	MORGAN STANLEY	11/25/2014	Various	6,666,000	6,653,801	6,605,774	6,653,810		9		9			(48,036)	(48,036)	2,000	
01609W-AJ-1	ALIBABA GROUP HOLDING LTD	F	11/20/2014	MORGAN STANLEY	11/21/2014	Various	4,670,000	4,643,801	4,766,830	4,643,801							123,028	123,028		
018581-AG-3	ALLIANCE DATA SYSTEMS CORP		07/24/2014	WELLS FARGO	07/24/2014	KEYCORP	750,000	750,000	750,938	750,000							938	938		
02005N-AT-7	ALLY FINANCIAL INC		01/22/2014	MORGAN STANLEY	07/11/2014	BANK OF AMERICA/MERRILL LYNCH	5,750,000	5,697,963	5,778,750	5,702,455		4,493		4,493			76,295	76,295	94,476	
02076X-AG-7	ALPHA NATURAL RESOURCES INC		05/14/2014	BANK OF AMERICA/MERRILL LYNCH	07/10/2014	BANK OF AMERICA/MERRILL LYNCH	2,500,000	2,501,250	2,387,500	2,501,220		(30)		(30)			(113,720)	(113,720)	28,646	
02154V-AA-9	ALTICE SA	F	04/23/2014	GOLDMAN, SACHS & CO.	08/13/2014	Various	3,250,000	3,250,000	3,425,625	3,250,000							175,625	175,625	67,813	
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	08/18/2014	DEUTSCHE BANK SECURITIES	11/13/2014	DEUTSCHE BANK SECURITIES	1,000,000	990,000	990,000	990,288		288		288			(288)	(288)	9,487	
N0306W-AB-1	AMAYA HLDGS USD SECOND LIEN TL	E	08/18/2014	BARCLAYS BANK	08/21/2014	BARCLAYS BANK	1,000,000	990,000	1,010,000	990,007		7		7			19,993	19,993	667	
023135-AP-1	AMAZON.COM INC		12/02/2014	MORGAN STANLEY	12/03/2014	GOLDMAN, SACHS & CO.	3,335,000	3,307,486	3,323,528	3,307,486							16,041	16,041		
023135-AQ-9	AMAZON.COM INC		12/02/2014	MORGAN STANLEY	12/04/2014	Various	3,335,000	3,276,171	3,345,805	3,276,180		10		10			69,625	69,625	1,834	
00165A-AE-8	AMC ENTERTAINMENT INC		02/04/2014	CITIGROUP GLOBAL MARKETS	02/06/2014	Various	8,000,000	8,000,000	8,026,875	8,000,000							26,875	26,875	3,133	
02361D-AN-0	AMEREN ILLINOIS CO		06/23/2014	BARCLAYS	06/24/2014	CREDIT SUISSE	5,000,000	4,971,600	4,994,950	4,971,600							23,350	23,350		
02376X-AA-7	AMERICAN AIRLINES INC		09/02/2014	GOLDMAN, SACHS & CO.	09/22/2014	CITIGROUP GLOBAL MARKETS	5,000,000	5,000,000	5,087,500	5,000,000							87,500	87,500	5,469	
025816-BK-4	AMERICAN EXPRESS CO		12/02/2014	GOLDMAN, SACHS & CO.	12/03/2014	Various	7,500,000	7,464,525	7,490,624	7,464,550		25		25			26,074	26,074	2,266	
026874-CZ-8	AMERICAN INTERNATIONAL GROUP INC		07/09/2014	GOLDMAN, SACHS & CO.	10/09/2014	Various	20,000,000	19,959,600	20,062,650	19,961,420		1,820		1,820			101,230	101,230	109,250	
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		07/09/2014	U.S. BANCORP	10/03/2014	UNION BANK OF SWITZERLAND	3,750,000	3,727,388	3,761,325	3,727,470		82		82			33,855	33,855	38,438	
03027X-AD-2	AMERICAN TOWER CORP		01/07/2014	RBC DOMINION SECURITIES	02/07/2014	BARCLAYS	5,000,000	5,122,900	5,232,100	5,122,058		(842)		(842)			110,042	110,042	120,139	97,917
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		05/19/2014	BANK OF AMERICA/MERRILL LYNCH	05/27/2014	Various	14,000,000	13,960,100	14,006,825	13,960,142		42		42			46,683	46,683	5,950	
031162-BV-1	AMGEN INC		05/19/2014	GOLDMAN, SACHS & CO.	05/20/2014	Various	12,000,000	11,980,080	12,038,994	11,980,085		5		5			58,909	58,909	1,208	
032095-AD-3	AMPHENOL CORP		09/09/2014	JPMORGAN CHASE & CO.	10/27/2014	Various	20,000,000	19,979,600	20,034,160	19,980,081		481		481			54,079	54,079	22,432	
032095-AE-1	AMPHENOL CORP		09/09/2014	JPMORGAN CHASE & CO.	09/29/2014	Various	20,000,000	19,982,400	19,990,150	19,982,497		97		97			7,653	7,653	26,910	
03232U-AA-5	AMSURG CORP		07/01/2014	CITIGROUP GLOBAL MARKETS	07/02/2014	CITIGROUP GLOBAL MARKETS	1,250,000	1,250,000	1,268,750	1,250,000							18,750	18,750		
02582J-GU-8	AMXCA_14-3 ABS		09/15/2014	BARCLAYS	12/03/2014	JPMORGAN CHASE & CO.	100,000,000	99,996,060	100,346,680	99,996,339		279		279			350,341	350,341	320,764	
032511-BK-2	ANADARKO PETROLEUM CORP		07/01/2014	DEUTSCHE BANK AG	07/22/2014	Various	10,000,000	9,933,000	9,978,500	9,933,032		32		32			45,468	45,468	13,750	
034863-AL-4	ANGLO AMERICAN PLC	F	04/08/2014	CREDIT SUISSE	05/20/2014	MORGAN STANLEY	10,000,000	10,000,000	10,038,700	10,000,000							38,700	38,700	12,418	
035287-AE-1	ANIXTER INC		09/18/2014	WELLS FARGO	12/22/2014	Various	3,750,000	3,750,000	3,775,219	3,750,000							25,219	25,219	38,843	
03674P-AK-9	ANTERO RESOURCES LLC		04/09/2014	DEUTSCHE BANK AG	05/28/2014	EXCHNG_NR	1,676,000	1,710,678	1,709,983	1,709,983		(694)		(694)					50,798	39,340
002030-AA-5	AP MOELLER MAERSK A/S	F	09/15/2014	BANK OF AMERICA/MERRILL LYNCH	12/19/2014	Various	15,000,000	14,969,250	15,048,250	14,970,474		1,224		1,224			77,776	77,776	80,750	
037735-CT-2	APPALACHIAN POWER CO		05/05/2014	WELLS FARGO	05/19/2014	Various	8,500,000	8,441,010	8,487,475	8,441,044		34		34			46,431	46,431	13,261	
037833-AQ-3	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.	05/30/2014	Various	50,000,000	49,981,000	50,396,880	49,981,182		182		182			415,698	415,698	52,733	
037833-AR-1	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.	05/28/2014	Various	50,000,000	49,877,000	50,261,750	49,877,087		87		87			384,663	384,663	7,758	
037833-AS-9	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.	04/30/2014	GOLDMAN, SACHS & CO.	5,000,000	4,995,800	5,009,650	4,995,800							13,850	13,850		
037833-AT-7	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.	05/01/2014	GOLDMAN, SACHS & CO.	10,000,000	9,945,900	10,043,000	9,945,900							97,100	97,100		
03832T-AB-0	APPVION INC. TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	06/10/2014	JEFFERIES & COMPANY, INC.	3,473,750		3,504,145	3,443,305		661		661			60,840	60,840	21,756	

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
03938L-AP-9	ARCELORMITTAL	F	01/23/2014	MORGAN STANLEY	07/10/2014	Various	5,000,000	5,025,000	5,489,938	5,024,857		(143)		(143)			465,080	465,080	267,844	107,292
03938L-AS-3	ARCELORMITTAL	F	01/23/2014	MORGAN STANLEY	10/02/2014	Various	5,000,000	4,912,500	5,200,000	4,913,059		559		559			286,941	286,941	339,844	148,021
03968M-AB-1	ARDAGH HLDGS USA INITIAL DOLLAR TL		04/24/2014	Various	07/03/2014	Various	1,997,500	995,000	1,000,000	1,000,000		5,000		5,000					17,207	
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	CITIGROUP GLOBAL MARKETS	06/23/2014	STERNE AGEE CLEARING INC.	2,500,000	2,500,000	2,503,125	2,500,000							3,125	3,125		
03969A-AG-5	ARDAGH PACKAGING FINANCE PLC	F	06/20/2014	CITIGROUP GLOBAL MARKETS	06/20/2014	STERNE AGEE CLEARING INC.	1,500,000	1,500,000	1,511,250	1,500,000							11,250	11,250		
043436-AM-6	ASBURY AUTOMOTIVE GROUP INC		11/19/2014	BANK OF AMERICA/MERRILL LYNCH	11/20/2014	BANK OF AMERICA/MERRILL LYNCH	2,275,000	2,275,000	2,286,375	2,275,000							11,375	11,375		
045054-AC-7	ASHTEAD CAPITAL INC	R	09/10/2014	DEUTSCHE BANK AG	09/12/2014	DEUTSCHE BANK AG	1,000,000	1,000,000	1,015,000	1,000,000							15,000	15,000		
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		06/17/2014	BANK OF AMERICA/MERRILL LYNCH	06/17/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,989,750	5,045,050	4,989,750							55,300	55,300		
00206R-CC-4	AT&T INC		03/05/2014	WELLS FARGO	12/09/2014	Various	30,000,000	29,998,500	30,037,094	29,998,714		214		214			38,380	38,380	517,692	
00206R-CE-0	AT&T INC		03/05/2014	WELLS FARGO	04/04/2014	Various	40,000,000	39,878,400	39,809,800	39,878,720		320		320			(68,920)	(68,920)	49,833	
047478-AC-6	ATHLON HOLDINGS LP		04/16/2014	CITIGROUP GLOBAL MARKETS	04/23/2014	Various	1,600,000	1,600,000	1,617,000	1,600,000							17,000	17,000		
05070G-AE-8	AUDATEX NORTH AMERICA IN		07/25/2014	Various	08/11/2014	BANK OF AMERICA/MERRILL LYNCH	3,750,000	3,985,000	3,952,188	3,980,358		(4,642)		(4,642)			(28,170)	(28,170)	92,792	68,792
05070G-AG-3	AUDATEX NORTH AMERICA INC		11/12/2014	GOLDMAN, SACHS & CO.	11/26/2014	GOLDMAN, SACHS & CO.	400,000	418,000	414,500	417,910		(90)		(90)			(3,410)	(3,410)	2,110	1,089
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE	04/21/2014	BANK OF AMERICA/MERRILL LYNCH	3,250,000	3,279,382	3,404,375	3,278,260		(1,123)		(1,123)			126,115	126,115	101,833	51,458
00241Y-AB-0	AVSC HLDG CORP 1ST LIEN INITIAL TL		03/11/2014	GOLDMAN, SACHS & CO.	04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	3,125,000	3,109,375				237		237					17,188	
05464H-AB-6	AXIS SPECIALTY FINANCE PLC	E	03/06/2014	CITIGROUP GLOBAL MARKETS	03/24/2014	Various	5,000,000	4,973,700	5,029,610	4,973,709		9		9			55,901	55,901	7,010	
05476F-AL-4	AZ CHEM US INC 2ND LIEN INIT TL		08/05/2014	GOLDMAN, SACHS & CO.	08/06/2014	GOLDMAN, SACHS & CO.	1,000,000	995,000	1,012,500	995,001		1		1			17,499	17,499	(6,931)	
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	F	09/30/2014	CITIGROUP GLOBAL MARKETS	10/01/2014	Various	5,000,000	4,985,150	5,008,700	4,985,150							23,550	23,550		
05523U-AL-4	BAE SYSTEMS (HOLDINGS) LTD	F	09/30/2014	CITIGROUP GLOBAL MARKETS	10/01/2014	CANTOR FITZGERALD	2,500,000	2,486,925	2,500,000	2,486,925							13,075	13,075		
06051G-EX-3	BANK OF AMERICA CORP		01/15/2014	Various	10/07/2014	Various	43,500,000	43,621,365	43,852,895	43,611,696		(9,669)		(9,669)			241,199	241,199	493,097	18,850
06051G-FF-1	BANK OF AMERICA CORP		03/27/2014	BANK OF AMERICA/MERRILL LYNCH	03/31/2014	Various	20,000,000	19,925,000	20,003,127	19,925,009		9		9			78,118	78,118	1,202	
06406H-CV-9	BANK OF NEW YORK MELLON CORP/THE		05/02/2014	DEUTSCHE BANK AG	05/14/2014	GOLDMAN, SACHS & CO.	5,000,000	4,997,450	5,036,450	4,997,457		7		7			38,993	38,993	5,667	
064255-AW-2	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY	03/05/2014	Various	5,000,000	4,989,250	5,028,250	4,989,250							39,000	39,000		
064255-AX-0	BANK OF TOKYO MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY	03/05/2014	Various	5,000,000	4,986,450	5,072,105	4,986,450							85,655	85,655		
064255-BC-5	BANK OF TOKYO MITSUBISHI UFJ LTD	F	09/02/2014	MORGAN STANLEY	12/04/2014	Various	25,000,000	24,991,750	24,908,050	24,991,992		242		242			(83,942)	(83,942)	90,736	
064255-AU-6	BANK OF TOKYO-MITSUBISHI UFJ LTD	F	03/04/2014	MORGAN STANLEY	03/14/2014	Various	30,000,000	29,952,000	30,135,400	29,952,093		93		93			183,307	183,307	7,028	
06738E-AC-9	BARCLAYS PLC	F	09/04/2014	BARCLAYS	10/17/2014	Various	5,000,000	4,992,400	4,906,000	4,992,468		68		68			(86,468)	(86,468)	24,306	
07274E-AF-0	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH	12/10/2014	Various	60,000,000	59,970,000	60,265,200	59,970,360		360		360			294,840	294,840	167,083	
07274E-AG-8	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH	10/07/2014	BARCLAYS	10,000,000	9,901,100	9,982,800	9,901,129		29		29			81,671	81,671	1,172	
07317Q-AF-2	BAYTEX ENERGY CORP	A	05/29/2014	BARCLAYS	06/04/2014	STERNE AGEE CLEARING INC.	1,350,000	1,350,000	1,358,438	1,350,000							8,438	8,438	577	
07317Q-AG-0	BAYTEX ENERGY CORP	A	05/29/2014	BARCLAYS	05/30/2014	OPPENHEIMER & CO., INC.	900,000	900,000	904,500	900,000							4,500	4,500		
075887-BF-5	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN, SACHS & CO.	12/09/2014	Various	12,500,000	12,500,000	12,646,352	12,500,000							146,352	146,352		
075887-BG-3	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN, SACHS & CO.	12/08/2014	Various	10,000,000	10,000,000	10,208,150	10,000,000							208,150	208,150		
075896-AA-8	BED BATH & BEYOND INC		07/14/2014	JPMORGAN CHASE & CO.	07/30/2014	Various	15,000,000	14,999,850	15,017,650	14,999,850							17,800	17,800	16,662	
075896-AB-6	BED BATH & BEYOND INC		07/14/2014	JPMORGAN CHASE & CO.	07/21/2014	RBS SECURITIES INC	2,500,000	2,499,950	2,537,675	2,499,950							37,725	37,725	2,389	
075896-AC-4	BED BATH & BEYOND INC		07/14/2014	JPMORGAN CHASE & CO.	10/17/2014	Various	10,000,000	9,999,700	10,097,537	9,999,701		1		1			97,836	97,836	68,235	
077454-AG-1	BELDEN INC		06/25/2014	WELLS FARGO	07/24/2014	Various	4,275,000	4,308,750	4,289,531	4,308,551		(199)		(199)			(19,019)	(19,019)	15,444	1,313
084659-AE-1	BERKSHIRE HATHAWAY ENERGY CO		12/01/2014	RBC DOMINION SECURITIES	12/08/2014	Various	5,000,000	4,957,050	4,975,455	4,957,057		7		7			18,398	18,398	2,500	
991583-9A-5	BERLIN PACKAGING 2ND LIEN TL		10/16/2014	MORGAN STANLEY DEAN WITTER	11/07/2014	DEUTSCHE BANK SECURITIES	1,000,000	992,500	992,500	992,540		40		40			(40)	(40)	(633)	
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	10/01/2014	Various	3,980,000		3,991,193	3,973,856		10,896		10,896			17,338	17,338	64,887	
085789-AF-2	BERRY PETROLEUM COMPANY		11/26/2014	GOLDMAN, SACHS & CO.	12/17/2014	OPPENHEIMER & CO., INC.	1,524,000	1,318,260	1,149,300	1,318,870		610		610			(169,570)	(169,570)	23,964	20,780
09064A-AH-4	BIOMED REALTY LP		04/15/2014	DEUTSCHE BANK AG	04/22/2014	WELLS FARGO	10,000,000	9,940,800	9,940,400	9,940,861		61		61			(461)	(461)	1,458	
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		04/02/2014	MORGAN STANLEY	04/04/2014	Various	5,000,000	4,929,400	5,007,350	4,929,403		3		3			77,947	77,947	694	
095796-AA-6	BLUE RACER MIDSTREAM LLC		11/20/2014	WELLS FARGO	11/21/2014	Various	2,850,000	2,836,834	2,863,500	2,836,834							26,667	26,667	4,424	4,083
09627H-AA-4	BLUELINE RENTAL FINANCE CORP		01/16/2014	BANK OF AMERICA/MERRILL LYNCH	01/17/2014	BANK OF AMERICA/MERRILL LYNCH	775,000	775,000	802,125	775,000							27,125	27,125		
097023-BH-7	BOEING CO		10/28/2014	CITIGROUP GLOBAL MARKETS	10/29/2014	Various	10,000,000	9,847,400	9,864,850	9,847,455		55		55			17,395	17,395	1,188	
10330J-AL-2	BOYD GAMING CORP TLB		01/31/2014	BANK OF AMERICA	04/24/2014	Various	2,992,500	2,974,700	48,333	48,333		(7,278,077)		(7,278,077)					27,498	

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
05578D-AG-7	BPCE SA	F	04/08/2014	CITIGROUP GLOBAL MARKETS	04/09/2014	Various	7,500,000	7,486,500	7,518,222	7,486,500							31,722	31,722		
05578Q-AB-9	BPCE SA	F	01/13/2014	JPMORGAN CHASE & CO.	01/22/2014	Various	10,000,000	9,981,500	9,891,820	9,981,509		9		9			(89,689)	(89,689)	3,433	
10553Y-AF-2	BRASKEM FINANCE LTD	F	04/16/2014	CREDIT SUISSE	04/24/2014	Various	5,000,000	5,150,000	5,158,125	5,150,000							8,125	8,125	78,833	78,833
10552T-AF-4	BRF SA	F	05/15/2014	MORGAN STANLEY	05/19/2014	MORGAN STANLEY	5,000,000	4,921,100	4,938,750	4,921,100							17,650	17,650		
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		02/11/2014	MORGAN STANLEY DEAN WITTER	04/24/2014	Various	6,000,000	10,738,850	15,000	15,000		(5,980,574)		(5,980,574)					62,268	
111013-AL-2	BRITISH SKY BROADCASTING GROUP PLC	F	09/09/2014	BARCLAYS	09/29/2014	SOCIETE GENERALE	5,000,000	4,981,000	4,995,000	4,981,070		70		70			13,930	13,930	8,333	
121206-AN-6	BURGER KING CORP TERM LOAN B		02/04/2014	CITIBANK	12/12/2014	SCHEDULED REDEMPTION	1,380,988	1,391,345	1,380,988	1,380,988		(10,357)		(10,357)					55,685	
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		03/04/2014	WELLS FARGO	03/04/2014	Various	5,000,000	4,989,600	5,017,299	4,989,600							27,699	27,699		
12467A-AD-0	C&S GROUP ENTERPRISES LLC		06/27/2014	JPMORGAN CHASE & CO.	09/05/2014	Various	4,000,000	4,000,000	3,997,000	4,000,000							(3,000)	(3,000)	13,617	
127387-AL-2	CADENCE DESIGN SYSTEMS INC		10/06/2014	JPMORGAN CHASE & CO.	10/06/2014	JPMORGAN CHASE & CO.	2,500,000	2,490,350	2,509,650	2,490,350							19,300	19,300		
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7		08/19/2014	CREDIT SUISSE	08/19/2014	CREDIT SUISSE	1,500,000	1,488,750	1,503,750	1,488,750							15,000	15,000	(19,590)	
130570-AA-5	CALIFORNIA RESOURCES CORP		09/11/2014	BANK OF AMERICA/MERRILL LYNCH	12/17/2014	Various	2,000,000	2,000,000	1,842,500	2,000,000							(157,500)	(157,500)	11,250	
130570-AC-1	CALIFORNIA RESOURCES CORP		09/11/2014	BANK OF AMERICA/MERRILL LYNCH	10/20/2014	OPPENHEIMER & CO., INC.	1,250,000	1,250,000	1,278,125	1,250,000							28,125	28,125	4,201	
130570-AE-7	CALIFORNIA RESOURCES CORP		09/11/2014	BANK OF AMERICA/MERRILL LYNCH	09/17/2014	BANK OF AMERICA/MERRILL LYNCH	1,750,000	1,750,000	1,813,438	1,750,000							63,438	63,438		
131347-CE-4	CALPINE CORP		07/08/2014	MORGAN STANLEY	08/13/2014	Various	1,625,000	1,625,000	1,627,500	1,625,000							2,500	2,500	3,882	
131347-CF-1	CALPINE CORP		07/08/2014	MORGAN STANLEY	09/08/2014	Various	1,625,000	1,625,000	1,622,500	1,625,000							(2,500)	(2,500)	7,826	
13134M-BC-6	CALPINE CORP NEW TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/06/2014	Various	1,995,000		1,999,975	2,004,111		(388)		(388)			(4,136)	(4,136)	19,633	
136385-AV-3	CANADIAN NATURAL RESOURCES LTD	A	11/12/2014	CITIGROUP GLOBAL MARKETS	11/17/2014	RBC DOMINION SECURITIES	5,000,000	4,993,550	5,008,500	4,993,554		4		4			14,946	14,946	1,625	
140420-NG-1	CAPITAL ONE BANK USA NA		02/10/2014	BARCLAYS	04/23/2014	Various	20,500,000	20,491,595	20,483,190	20,492,120		525		525			(8,930)	(8,930)	46,808	
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		04/21/2014	JPMORGAN CHASE & CO.	04/22/2014	Various	10,000,000	9,990,900	9,988,450	9,990,902		2		2			(2,452)	(2,452)	1,042	
14170T-AK-7	CAREFUSION CORP		05/15/2014	BARCLAYS	05/16/2014	DEUTSCHE BANK AG	5,000,000	4,965,750	4,977,400	4,965,750							11,650	11,650		
14170T-AM-3	CAREFUSION CORP		05/15/2014	BANK OF AMERICA/MERRILL LYNCH	05/19/2014	CREDIT SUISSE	5,000,000	4,991,850	4,987,300	4,991,850							(4,550)	(4,550)		
14313T-AC-3	CARMX_14-3 ABS		08/06/2014	BARCLAYS	12/04/2014	JPMORGAN CHASE & CO.	50,000,000	49,996,035	49,935,547	49,996,548		513		513			(61,001)	(61,001)	190,111	
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		05/15/2014	Various	08/08/2014	Various	6,800,000	6,825,100	7,021,063	6,824,352		(851)		(851)			196,710	196,710	250,676	86,953
148887-AA-0	CATAMARAN CORP	G	08/05/2014	Various	11/13/2014	Various	13,000,000	13,127,500	13,102,500	13,121,752		(5,748)		(5,748)			(19,252)	(19,252)	222,854	39,319
149123-CD-1	CATERPILLAR INC		05/05/2014	BANK OF AMERICA/MERRILL LYNCH	05/15/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,964,900	5,019,050	4,964,919		19		19			54,131	54,131	7,167	
149123-CE-9	CATERPILLAR INC		05/05/2014	JPMORGAN CHASE & CO.	05/14/2014	Various	8,000,000	7,974,080	8,222,130	7,974,082		2		2			248,048	248,048	5,014	
12505M-AC-0	CBS OUTDOOR AMERICAS CAP. TERM B LOAN		03/10/2014	CITIBANK	03/17/2014	CREDIT SUISSE	1,000,000	997,500	998,750	997,506		6		6			1,244	1,244	109	
12505F-AE-1	CBS OUTDOOR AMERICAS CAPITAL LLC		09/16/2014	WELLS FARGO	09/25/2014	WELLS FARGO	3,900,000	3,900,000	3,929,250	3,900,000							29,250	29,250		
17119V-AC-7	CCART_2013-BA ABS		07/28/2014	BANK OF AMERICA/MERRILL LYNCH	12/02/2014	BARCLAYS	35,325,000	35,405,033	35,349,838	35,384,892		(20,141)		(20,141)			(35,054)	(35,054)	119,271	13,345
17305E-FC-4	CCCIT_13-A3 ABS		06/25/2014	Various	09/19/2014	Various	46,950,000	47,267,551	47,172,703	47,248,492		(19,059)		(19,059)			(75,789)	(75,789)	272,718	206,212
17305E-FN-0	CCCIT_14-A2 ABS		06/26/2014	CITIGROUP GLOBAL MARKETS	12/04/2014	Various	50,000,000	49,926,000	49,845,859	49,937,062		11,062		11,062			(91,202)	(91,202)	370,515	167,167
L1300R-AB-8	CD& R MIL. HOLDCO (MAUSER) 1ST LIEN	E	09/03/2014	CREDIT SUISSE	09/05/2014	CREDIT SUISSE	1,500,000	1,492,500	1,498,125	1,492,505		5		5			5,620	5,620	(2,521)	
L1300R-AG-7	CD& R MIL. HOLDCO (MAUSER) 2ND LIEN	E	09/03/2014	CREDIT SUISSE	09/09/2014	CREDIT SUISSE	2,500,000	2,475,000	2,480,000	2,475,019		19		19			4,981	4,981	(5,814)	
12508E-AC-5	CDK GLOBAL INC		10/08/2014	MORGAN STANLEY	10/09/2014	MORGAN STANLEY	4,000,000	4,000,000	4,041,080	4,000,000							41,080	41,080	500	
12513G-BA-6	CDW LLC		11/24/2014	BARCLAYS	11/26/2014	MORGAN STANLEY	950,000	950,000	948,813	950,000							(1,188)	(1,188)	145	
12513G-AZ-2	CDW LLC / CDW FINANCE CORP		07/31/2014	MORGAN STANLEY	08/11/2014	MORGAN STANLEY	1,475,000	1,475,000	1,515,563	1,475,000							40,563	40,563	2,213	
151020-AN-4	CELGENE CORP		05/06/2014	CREDIT SUISSE	07/23/2014	WELLS FARGO	5,000,000	4,987,550	5,002,650	4,988,029		479		479			14,621	14,621	22,813	
151020-AP-9	CELGENE CORP		05/06/2014	GOLDMAN, SACHS & CO.	05/07/2014	CREDIT SUISSE	5,000,000	4,982,950	4,997,900	4,982,950							14,950	14,950		
156504-AA-0	CENTURY COMMUNITIES		04/30/2014	BANK OF AMERICA/MERRILL LYNCH	05/19/2014	BANK OF AMERICA/MERRILL LYNCH	700,000	694,673	708,750	694,696		23		23			14,054	14,054	2,273	
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		01/29/2014	WELLS FARGO	03/26/2014	SUNTRUST INVESTMENT SERVICES, INC.	1,640,000	1,549,800	1,623,600	1,551,260		1,460		1,460			72,340	72,340	24,748	11,207
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 LLC		01/29/2014	RBC DOMINION SECURITIES	03/05/2014	Various	5,650,000	5,763,000	5,972,813	5,760,884		(2,116)		(2,116)			211,928	211,928	174,029	138,072
125182-AH-8	CEVA GROUP PLC	E	03/13/2014	CREDIT SUISSE	03/14/2014	CREDIT SUISSE	700,000	700,000	703,500	700,000							3,500	3,500		
125182-AJ-4	CEVA GROUP PLC	E	03/13/2014	CREDIT SUISSE	03/14/2014	CREDIT SUISSE	850,000	850,000	852,125	850,000							2,125	2,125		
12527G-AE-3	CF INDUSTRIES INC		03/06/2014	MORGAN STANLEY	03/12/2014	BNP CAPITAL MARKETS	5,000,000	4,987,400	4,991,750	4,987,403		3		3			4,347	4,347	4,479	
12527G-AF-0	CF INDUSTRIES INC		03/06/2014	MORGAN STANLEY	03/12/2014	JPMORGAN CHASE & CO.	7,500,000	7,461,000	7,497,075	7,461,019		19		19			36,056	36,056	6,438	
161571-GP-3	CHAIT_14-A6 ABS		07/17/2014	JPMORGAN CHASE & CO.	12/03/2014	JPMORGAN CHASE & CO.	70,000,000	69,990,480	69,932,813	69,991,669		1,189		1,189			(58,857)	(58,857)	333,200	
161571-FU-3	CHASE ISSUANCE TRUST ABS		06/24/2014	JPMORGAN CHASE & CO.	12/04/2014	JPMORGAN CHASE & CO.	50,000,000	49,531,250	49,623,047	49,588,572		57,322		57,322			34,475	34,475	317,778	21,667
165167-CL-9	CHESAPEAKE ENERGY CORP		04/07/2014	JPMORGAN CHASE & CO.	05/21/2014	BARCLAYS	500,000	531,875	558,125	531,539		(336)		(336)			26,586	26,586	5,351	1,997
165167-CM-7	CHESAPEAKE ENERGY CORP		08/18/2014	Various	09/29/2014	Various	5,175,000	5,205,000	5,193,000	5,202,971		(2,029)		(2,029)			(9,971)	(9,971)	31,739	10,741
165167-CN-5	CHESAPEAKE ENERGY CORP		04/10/2014	CITIGROUP GLOBAL MARKETS	04/24/2014	GMP SECURITIES FORMERLY MILLER TABAK ROB	5,000,000	5,000,000	5,012,500	5,000,000							12,500	12,500	3,385	

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
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	04/24/2014	SCHEDULED REDEMPTION	13,500,000		13,500,000	13,500,000		203,108		203,108						
167736-C7-0	CHICAGO ILL WTR REV		09/11/2014	PNC CAPITAL MARKETS LLC	09/17/2014	PNC CAPITAL MARKETS LLC	1,500,000	1,622,475	1,641,930	1,622,339		(136)		(136)			19,591	19,591	1,042	
16876A-AA-2	CHILDRENS HOSPITAL & MEDICAL CENTE		10/30/2014	JPMORGAN CHASE & CO.	12/01/2014	Various	3,000,000	3,000,000	3,012,498	3,000,000							12,498	12,498	4,983	
169388-AC-9	CHINA CINDA ASSET MANAGEMENT CO LT	F	05/07/2014	BANK OF AMERICA/MERRILL LYNCH	05/08/2014	Various	5,000,000	4,977,000	4,985,650	4,977,000							8,650	8,650		
169388-AB-1	CHINA CINDA FINANCE (2014) LTD	F	05/07/2014	BANK OF AMERICA/MERRILL LYNCH	05/20/2014	MORGAN STANLEY	10,000,000	9,934,700	9,929,800	9,934,981		281		281			(5,181)	(5,181)	9,444	
17121E-AE-7	CHRYSLER GROUP LLC		02/04/2014	BANK OF AMERICA/MERRILL LYNCH	02/06/2014	BANK OF AMERICA/MERRILL LYNCH	3,750,000	4,059,375	4,078,125	4,058,101		(1,274)		(1,274)			20,024	20,024	46,667	43,333
17121E-AG-2	CHRYSLER GROUP LLC		02/04/2014	BANK OF AMERICA/MERRILL LYNCH	02/06/2014	BANK OF AMERICA/MERRILL LYNCH	4,500,000	4,972,500	5,011,875	4,971,218		(1,282)		(1,282)			40,657	40,657	57,750	53,625
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		03/20/2014	Various	04/24/2014	Various	12,156,218	12,141,158	30,391	30,391		(1,260,772)		(1,260,772)					118,630	
17275R-AN-2	CISCO SYSTEMS INC		02/24/2014	BANK OF AMERICA/MERRILL LYNCH	03/03/2014	CREDIT SUISSE	5,000,000	4,996,250	5,047,700	4,996,253		3		3			51,447	51,447	1,510	
17275R-AP-7	CISCO SYSTEMS INC		02/24/2014	TRANSFER	05/28/2014	Various	10,000,000	9,981,800	10,215,700	9,982,331		531		531			233,369	233,369	65,250	
125581-GP-7	CIT GROUP INC		01/09/2014	TRANSFER	07/24/2014	GOLDMAN, SACHS & CO.	1,500,000	1,564,245	1,561,875	1,559,350		(10,025)		(10,025)			2,525	2,525	60,917	26,385
125581-GR-3	CIT GROUP INC		02/12/2014	MORGAN STANLEY	04/21/2014	GOLDMAN, SACHS & CO.	2,000,000	2,040,000	2,035,000	2,039,377		(623)		(623)			(4,377)	(4,377)	23,056	4,722
125581-GS-1	CIT GROUP INC		02/12/2014	MORGAN STANLEY	04/21/2014	MORGAN STANLEY	8,000,000	8,000,000	8,090,000	8,000,000							90,000	90,000	55,972	
17302X-AJ-5	CITGO PETROLEUM CORP		07/23/2014	DEUTSCHE BANK AG	07/24/2014	Various	2,500,000	2,500,000	2,554,375	2,500,000							54,375	54,375		
172967-HS-3	CITIGROUP INC		04/29/2014	CITIGROUP GLOBAL MARKETS	05/29/2014	Various	7,500,000	7,468,725	7,565,663	7,468,733		8		8			96,929	96,929	7,453	
172967-HT-1	CITIGROUP INC		06/09/2014	CITIGROUP GLOBAL MARKETS	06/11/2014	Various	20,000,000	19,975,200	19,966,900	19,975,200							(8,300)	(8,300)		
172967-JC-6	CITIGROUP INC		11/13/2014	CITIGROUP GLOBAL MARKETS	12/03/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,976,800	5,001,750	4,976,875		75		75			24,875	24,875	10,750	
12505T-AA-9	CLEAR CHANNEL COMMUNICATIONS INC		04/28/2014	GOLDMAN, SACHS & CO.	06/05/2014	Various	2,350,000	2,350,000	2,310,750	2,350,000							(39,250)	(39,250)	21,104	
184502-BS-0	CLEAR CHANNEL COMMUNICATIONS INC		06/05/2014	EXCHANGE	07/17/2014	Various	1,565,000	1,565,000	1,538,675	1,565,000							(26,325)	(26,325)	25,023	14,781
18683K-AC-5	CLIFFS NATURAL RESOURCES		01/27/2014	Various	04/01/2014	Various	4,880,000	4,076,248	4,193,342	4,077,346		1,099		1,099			115,996	115,996	136,292	100,167
18683K-AF-8	CLIFFS NATURAL RESOURCES		02/04/2014	Various	07/07/2014	Various	20,135,000	20,143,315	20,617,256	20,142,908		(408)		(408)			474,349	474,349	237,549	46,409
18911X-AA-5	CLOUD PEAK ENERGY RESOURCES LLC		02/27/2014	GOLDMAN, SACHS & CO.	03/05/2014	GOLDMAN, SACHS & CO.	650,000	650,000	669,500	650,000							19,500	19,500		
125896-BM-1	CMS ENERGY CORP		02/24/2014	JPMORGAN CHASE & CO.	02/26/2014	DEUTSCHE BANK AG	6,000,000	5,995,560	6,058,440	5,995,566		6		6			62,874	62,874	3,875	
125896-BN-9	CMS ENERGY CORP		02/24/2014	JPMORGAN CHASE & CO.	02/25/2014	Various	9,000,000	8,982,990	9,084,610	8,982,991		1		1			101,619	101,619	1,103	
12623E-AH-4	CNH CAPITAL LLC		01/24/2014	TRANSFER	08/21/2014	Various	7,000,000	7,109,428	7,057,500	7,099,527		(19,421)		(19,421)			(42,027)	(42,027)	182,903	66,986
201723-AK-9	COMMERCIAL METALS CO		07/28/2014	CITIGROUP GLOBAL MARKETS	07/28/2014	JANNEY MONTGOMERY SCOTT LLC	1,300,000	1,257,750	1,264,250	1,257,750							6,500	6,500	13,379	13,379
20271R-AH-3	COMMONWEALTH BANK OF AUSTRALIA	F	09/03/2014	CREDIT SUISSE	10/02/2014	MIZUHO SECURITIES USA INC.	15,000,000	14,971,200	14,948,700	14,971,641		441		441			(22,941)	(22,941)	27,792	
203372-AL-1	COMMSCOPE INC		05/15/2014	JPMORGAN CHASE & CO.	05/29/2014	Various	3,400,000	3,400,000	3,420,350	3,400,000							20,350	20,350	858	
203372-AM-9	COMMSCOPE INC		05/15/2014	JPMORGAN CHASE & CO.	05/19/2014	BAIRD (ROBERT W.) & CO. INC.	3,400,000	3,400,000	3,417,000	3,400,000							17,000	17,000		
12543D-AT-7	COMMUNITY HEALTH SYSTEMS INC		07/25/2014	Various	11/04/2014	Various	16,250,000	16,828,255	16,876,250	16,805,181		(23,074)		(23,074)			71,069	71,069	596,955	178,320
205768-AH-7	COMSTOCK RESOURCES INC		05/09/2014	BANK OF AMERICA/MERRILL LYNCH	05/12/2014	CREDIT SUISSE	1,000,000	1,057,500	1,062,500	1,057,442		(58)		(58)			5,058	5,058	9,472	9,257
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		04/14/2014	GOLDMAN, SACHS & CO.	04/15/2014	Various	5,000,000	5,000,000	5,047,725	5,000,000							47,725	47,725		
20826F-AF-3	CONOCOPHILLIPS CO		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	12/05/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,997,950	5,011,800	4,997,955		5		5			13,845	13,845	16,139	
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		02/25/2014	WELLS FARGO	04/24/2014	Various	5,000,000	5,023,750	12,500	12,500		(4,995,555)		(4,995,555)					48,521	
20904A-AA-0	CONSOLIDATED COMMUNICATIONS FINANC		09/04/2014	MORGAN STANLEY	09/10/2014	MORGAN STANLEY	1,500,000	1,500,000	1,503,750	1,500,000							3,750	3,750		
212015-AM-3	CONTINENTAL RESOURCES INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH	05/14/2014	Various	17,500,000	17,437,700	17,626,875	17,437,700							189,175	189,175		
212015-AP-6	CONTINENTAL RESOURCES INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH	05/14/2014	BANK OF AMERICA/MERRILL LYNCH	7,500,000	7,478,775	7,702,875	7,478,775							224,100	224,100		
21220L-AA-1	CONTOURGLOBAL LP		05/09/2014	GOLDMAN, SACHS & CO.	05/09/2014	STERNE AGEE CLEARING INC.	1,600,000	1,600,000	1,616,000	1,600,000							16,000	16,000		
21676T-AB-1	COOPER-STANDARD AUTO (CS INT) TL		05/19/2014	DEUTSCHE BANK SECURITIES	07/28/2014	DEUTSCHE BANK SECURITIES	1,000,000	995,000	1,000,000	995,121		121		121			4,879	4,879	5,534	
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE	F	10/28/2014	HSBC SECURITIES, INC.	10/29/2014	Various	5,000,000	4,929,400	4,950,217	4,929,400							20,817	20,817		
221643-AG-4	COTT BEVERAGES INC	I	06/10/2014	BANK OF AMERICA/MERRILL LYNCH	06/12/2014	CANTOR FITZGERALD	2,675,000	2,675,000	2,700,078	2,675,000							25,078	25,078		
22282E-AF-9	COVANTA HOLDING CORP		02/20/2014	BARCLAYS	04/16/2014	Various	2,250,000	2,270,313	2,291,875	2,270,051		(262)		(262)			21,824	21,824	13,137	
22284Y-AA-4	COVENANT SURGICAL PARTNERS INC		07/11/2014	IMPERIAL CAPITAL, LLC	08/15/2014	STERNE AGEE CLEARING INC.	200,000	200,000	199,500	200,000							(500)	(500)	1,653	
224044-CE-5	COX COMMUNICATIONS INC		12/01/2014	BARCLAYS	12/02/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,991,350	4,997,550	4,991,350							6,200	6,200		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
224044-CF-2	COX COMMUNICATIONS INC		12/01/2014	BARCLAYS	12/02/2014	BANK OF AMERICA/MERRILL LYNCH	3,335,000	3,333,799	3,335,500	3,333,799							1,701	1,701		
12591W-AB-5	CRC HEALTH CORP TERM B LOAN		04/24/2014	Various	08/13/2014	Various	2,000,000	990,000	1,007,481	990,396		396		396			17,085	17,085	13,942	
22546Q-AN-7	CREDIT SUISSE (USA) INC	F	05/22/2014	CREDIT SUISSE	10/24/2014	Various	25,000,000	24,948,500	25,038,300	24,949,455		955		955			88,845	88,845	56,222	
22546Q-AM-9	CREDIT SUISSE AG (NEW YORK BRANCH)	F	05/22/2014	CREDIT SUISSE	07/09/2014	CREDIT SUISSE	20,000,000	20,000,000	20,041,600	20,000,000							41,600	41,600	18,783	
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	F	09/04/2014	CREDIT SUISSE	09/08/2014	CREDIT SUISSE	7,500,000	7,457,700	7,483,125	7,457,720		20		20			25,405	25,405	1,510	
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)	F	10/24/2014	CREDIT SUISSE	12/10/2014	Various	40,000,000	39,760,000	39,727,150	39,761,677		1,677		1,677			(34,527)	(34,527)	65,000	
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		05/14/2014	BANK OF AMERICA/MERRILL LYNCH	07/10/2014	JPMORGAN CHASE & CO.	2,000,000	2,112,500	2,100,000	2,109,043		(3,457)		(3,457)			(9,043)	(9,043)	70,000	51,333
22739P-AC-0	CROSBY WORLDWIDE LTD INIT TL (1ST LIEN)		01/17/2014	MORGAN STANLEY DEAN WITTER	04/24/2014	Various	9,500,000	9,480,663	23,750	23,750		(9,480,445)		(9,480,445)					111,204	
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		04/01/2014	BARCLAYS	04/10/2014	RBC DOMINION SECURITIES	3,475,000	3,457,625	3,501,063	3,457,625							43,438	43,438		
228255-AH-8	CROWN CORK & SEAL CO INC		06/04/2014	OPPENHEIMER & CO., INC.	11/13/2014	STERNE AGEE CLEARING INC.	673,000	752,078	748,713	750,169		(1,909)		(1,909)			(1,456)	(1,456)	45,911	23,990
126408-GY-3	CSX CORP		08/27/2014	SUSQUEHANNA FINANCIAL GROUP LLLP	08/27/2014	JPMORGAN CHASE & CO.	2,000,000	1,938,960	1,938,960	1,938,960									38,039	38,039
126458-AA-6	CTR PARTNERSHIP LP		05/15/2014	WELLS FARGO	07/02/2014	Various	1,550,000	1,550,000	1,576,781	1,550,000							26,781	26,781	5,426	
23108K-AG-3	CUMULUS MEDIA INC TERM LOAN		04/24/2014	Various	07/29/2014	Various	9,985,341	5,040,000	5,024,616	5,037,781		(2,219)		(2,219)			(13,165)	(13,165)	95,575	
237264-AA-4	DARLING INGREDIENTS INC		05/28/2014	Various	09/16/2014	EXCHNG_NR	7,027,000	7,303,215	7,289,055	7,289,055		(14,160)		(14,160)					266,489	133,487
23726R-AH-8	DARLING INTERNATIONAL INC TERM LOAN		01/15/2014	J. P. MORGAN SECURITIES, INC.	11/04/2014	Various	1,000,000	997,500	982,588	997,771		271		271			(15,184)	(15,184)	25,987	
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		06/10/2014	WELLS FARGO	10/15/2014	Various	10,625,000	10,660,250	10,617,438	10,659,379		(871)		(871)			(41,941)	(41,941)	79,373	
23918K-AM-0	DAVITA INC		04/30/2014	STERNE AGEE CLEARING INC.	07/09/2014	DEUTSCHE BANK AG	3,355,000	3,589,850	3,556,300	3,563,136		(26,714)		(26,714)			(6,836)	(6,836)	45,071	2,470
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	06/24/2014	SCHEDULED REDEMPTION	10,615,625		10,615,625	10,615,625		(8,089)		(8,089)					71,704	
23311V-AF-4	DCP MIDSTREAM OPERATING LP		03/10/2014	RBS SECURITIES INC	03/11/2014	CANTOR FITZGERALD	5,000,000	4,950,300	4,988,950	4,950,302		2		2			38,648	38,648	778	
24521T-AB-2	DEL MONTE FOODS CO TERM LOAN		03/10/2014	CITIBANK	03/12/2014	CITIBANK	1,500,000	1,492,500	1,505,625	1,492,506		6		6			13,119	13,119	13	
24664U-AB-6	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.	07/03/2014	Various	17,000,000	17,000,000	17,213,750	17,000,000							213,750	213,750	67,684	
24664U-AC-4	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.	06/12/2014	BARCLAYS	15,000,000	15,000,000	15,195,000	15,000,000							195,000	195,000	44,350	
24664U-AD-2	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.	06/02/2014	Various	8,000,000	8,000,000	8,163,750	8,000,000							163,750	163,750	17,222	
24664U-AE-0	DELEK & AVNER YAM TETHYS LTD	E	05/08/2014	JPMORGAN CHASE & CO.	05/27/2014	Various	10,000,000	10,000,000	10,357,500	10,000,000							357,500	357,500	4,059	
247126-AJ-4	DELPHI CORP (NEW)		02/24/2014	JPMORGAN CHASE & CO.	02/25/2014	JPMORGAN CHASE & CO.	5,000,000	4,982,450	5,000,350	4,982,450							17,900	17,900		
247916-AD-1	DENBURY RESOURCES INC		04/16/2014	WELLS FARGO	04/16/2014	JPMORGAN CHASE & CO.	2,500,000	2,500,000	2,503,125	2,500,000							3,125	3,125		
24823U-AH-1	DENBURY RESOURCES INC		10/14/2014	Various	11/05/2014	Various	3,500,000	3,203,750	3,233,750	3,207,387		3,637		3,637			26,363	26,363	49,590	23,639
25380W-AF-3	DIGICEL GROUP LTD	F	03/19/2014	CITIGROUP GLOBAL MARKETS	03/21/2014	STERNE AGEE CLEARING INC.	4,200,000	4,200,000	4,215,750	4,200,000							15,750	15,750		
254010-AC-5	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.	10/08/2014	Various	15,000,000	15,000,000	15,155,200	15,000,000							155,200	155,200		
254010-AD-3	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.	10/07/2014	Various	3,333,000	3,333,000	3,367,646	3,333,000							34,646	34,646		
254010-AE-1	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.	10/08/2014	Various	3,333,000	3,333,000	3,401,459	3,333,000							68,459	68,459		
25460C-AA-1	DIRECTV HOLDINGS LLC		12/02/2014	JPMORGAN CHASE & CO.	12/03/2014	Various	7,500,000	7,448,475	7,508,800	7,448,475							60,325	60,325		
25470X-AH-8	DISH DBS CORP		01/15/2014	TRANSFER	07/08/2014	MORGAN STANLEY	3,500,000	3,692,500	3,718,750	3,667,542		(24,958)		(24,958)			51,208	51,208	79,139	2,698
25470X-AL-9	DISH DBS CORP		05/19/2014	OPPENHEIMER & CO., INC.	07/01/2014	MORGAN STANLEY	2,500,000	2,600,000	2,553,125	2,598,836		(1,165)		(1,165)			(45,711)	(45,711)	38,889	23,264
25470X-AV-7	DISH DBS CORP		11/05/2014	DEUTSCHE BANK AG	11/26/2014	GOLDMAN, SACHS & CO.	190,000	190,000	191,663	190,000							1,663	1,663	372	
254845-JZ-4	DISTRICT OF COLUMBIA WATER AND SEW		07/11/2014	GOLDMAN, SACHS & CO.	07/11/2014	GOLDMAN, SACHS & CO.	1,000,000	1,000,000	1,013,840	1,000,000							13,840	13,840		
25746U-CB-3	DOMINION RESOURCES INC		11/17/2014	JPMORGAN CHASE & CO.	12/03/2014	Various	5,000,000	4,991,650	5,032,785	4,991,672		22		22			41,113	41,113	5,639	
25746U-CC-1	DOMINION RESOURCES INC		11/17/2014	JPMORGAN CHASE & CO.	12/08/2014	GOLDMAN, SACHS & CO.	2,500,000	2,490,800	2,584,425	2,490,806		6		6			93,619	93,619	5,222	
233331-AS-6	DTE ENERGY CO		05/06/2014	BANK OF AMERICA/MERRILL LYNCH	05/07/2014	CANTOR FITZGERALD	5,000,000	4,995,700	5,012,000	4,995,700							16,300	16,300		
26441C-AN-5	DUKE ENERGY CORP		04/01/2014	RBC DOMINION SECURITIES	04/02/2014	CANTOR FITZGERALD	5,000,000	4,997,050	4,997,050	4,997,052		2		2			(2)	(2)	1,563	
26442R-AB-7	DUKE ENERGY PROGRESS INC		03/03/2014	BANK OF AMERICA/MERRILL LYNCH	03/05/2014	DEUTSCHE BANK AG	5,000,000	4,999,000	4,966,700	4,999,000							(32,300)	(32,300)	2,431	
26818A-AA-2	DYNEGY FINANCE I INC		10/10/2014	MORGAN STANLEY	11/26/2014	MORGAN STANLEY	500,000	500,000	520,000	500,000							20,000	20,000	3,281	
26818A-AB-0	DYNEGY FINANCE I INC		10/10/2014	MORGAN STANLEY	11/26/2014	MORGAN STANLEY	500,000	500,000	526,250	500,000							26,250	26,250	3,585	
26818A-AC-8	DYNEGY FINANCE I INC		10/10/2014	MORGAN STANLEY	10/15/2014	MORGAN STANLEY	1,500,000	1,500,000	1,500,000	1,500,000										
277432-AP-5	EASTMAN CHEMICAL COMPANY		11/10/2014	Various	11/12/2014	Various	8,500,000	8,287,690	8,342,070	8,287,701		11		11			54,369	54,369	19,052	15,823
279158-AJ-8	ECOPETROL SA	F	05/20/2014	GOLDMAN, SACHS & CO.	05/27/2014	Various	5,000,000	4,966,800	5,025,000	4,966,801		1		1			58,199	58,199	816	
26835P-AD-2	EDP FINANCE BV	F	01/07/2014	MORGAN STANLEY	01/07/2014	SOCIETE GENERALE	4,125,000	4,098,806	4,135,313	4,098,806							36,506	36,506		
26844H-AB-3	EFS COGEN HLDGS I TERM LOAN B		01/15/2014	BARCLAYS BANK	11/21/2014	Various	2,500,000	2,475,000	2,491,763	2,477,823		2,823		2,823			13,940	13,940	75,531	
292480-AC-4	ENABLE MIDSTREAM PARTNERS LP		05/19/2014	RBS SECURITIES INC	06/30/2014	Various	15,000,000	14,983,050	15,004,717	14,983,086		36		36			21,631	21,631	15,165	
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP		05/19/2014	RBS SECURITIES INC	07/09/2014	Various	7,500,000	7,498,950	7,520,350	7,498,951		1		1			21,399	21,399	16,319	
29250N-AH-8	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG	09/23/2014	Various	5,000,000	4,982,800	4,940,870	4,983,107		307		307			(42,237)	(42,237)	37,139	
29250N-AK-1	ENBRIDGE INC	A	05/28/2014	DEUTSCHE BANK AG	11/18/2014	GOLDMAN, SACHS & CO.	19,000,000	19,000,000	19,024,700	19,000,000							24,700	24,700	61,028	

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
29255F-AG-2	ENCOMPASS DIGITAL MEDIA INC TLB		06/20/2014	BANK OF MONTREAL	10/17/2014	Various	1,250,000	1,243,750	1,246,883	1,244,017		267		267			2,865	2,865	22,747	
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION	05/31/2014	DISTRIBUTION			3,563	3,563										
29265W-AA-6	ENEL SPA	F	02/12/2014	BANK OF AMERICA/MERRILL LYNCH	03/25/2014	BANK OF AMERICA/MERRILL LYNCH	4,000,000	4,430,000	4,480,000	4,426,543		(3,457)		(3,457)			53,457	53,457	178,889	140,000
29265N-AS-7	ENERGEN CORP		05/28/2014	MORGAN STANLEY	06/19/2014	MIZUHO SECURITIES USA INC.	6,500,000	6,423,245	6,443,820	6,423,910		665		665			19,910	19,910	92,564	70,210
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	TRANSFER	07/28/2014	WELLS FARGO	10,000,000	9,985,000	10,107,600	9,986,026		1,026		1,026			121,574	121,574	99,000	
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	CITIGROUP GLOBAL MARKETS	03/13/2014	Various	5,000,000	4,991,500	5,018,075	4,991,500							26,575	26,575		
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP		03/12/2014	CITIGROUP GLOBAL MARKETS	03/13/2014	JPMORGAN CHASE & CO.	5,000,000	4,996,250	5,012,100	4,996,250							15,850	15,850		
29358Q-AC-3	ENSCO PLC	F	09/24/2014	DEUTSCHE BANK AG	10/07/2014	WELLS FARGO	2,500,000	2,496,600	2,540,250	2,496,608		8		8			43,642	43,642	3,438	
29358Q-AD-1	ENSCO PLC	F	09/24/2014	CITIGROUP GLOBAL MARKETS	10/01/2014	BANK OF AMERICA/MERRILL LYNCH	3,000,000	2,986,800	3,083,430	2,986,803		3		3			96,627	96,627	3,354	
29362U-AA-2	ENTEGRIS INC		06/18/2014	Various	12/22/2014	GOLDMAN, SACHS & CO.	4,166,000	4,186,863	4,263,075	4,184,852		(2,011)		(2,011)			78,223	78,223	77,248	15,135
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	CITIGROUP GLOBAL MARKETS	02/05/2014	Various	20,000,000	19,962,200	20,028,700	19,962,200							66,500	66,500		
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		02/05/2014	CITIGROUP GLOBAL MARKETS	02/05/2014	JPMORGAN CHASE & CO.	5,000,000	4,992,250	5,005,350	4,992,250							13,100	13,100		
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		10/02/2014	CITIGROUP GLOBAL MARKETS	10/03/2014	Various	1,750,000	1,721,230	1,765,668	1,721,230							44,438	44,438		
29414D-AA-8	ENVISION HEALTHCARE CORP		06/12/2014	BARCLAYS	06/13/2014	STERNE AGEE CLEARING INC.	500,000	500,000	503,125	500,000							3,125	3,125		
29444U-AK-2	EQUINIX INC		05/21/2014	GOLDMAN, SACHS & CO.	12/22/2014	CALLED @ 112.52870130	2,000,000	2,235,000	2,000,000	2,191,946		(43,054)		(43,054)			(191,946)	(191,946)	381,630	51,333
C3328T-AD-4	ESSAR STEEL ALGOMA INC INITIAL TL		12/11/2014	DEUTSCHE BANK SECURITIES	12/15/2014	DEUTSCHE BANK SECURITIES	1,500,000	1,470,000	1,496,250	1,470,055		55		55			26,195	26,195	(3,059)	
29668G-AA-4	ESSAR STEEL MINNESOTA LLC	R	08/19/2014	Various	09/05/2014	Various	8,150,000	8,082,382	8,150,000	8,083,292		910		910			66,708	66,708	288,985	40,569
29717P-AM-9	ESSEX PORTFOLIO LP		04/08/2014	WELLS FARGO	04/09/2014	WELLS FARGO	10,000,000	9,923,400	9,938,100	9,923,400							14,700	14,700		
L3456H-AB-8	EXOPACK, LLC USD TERM LOAN B	E	01/02/2014	GOLDMAN, SACHS & CO.	04/24/2014	Various	1,500,000	1,492,500	3,750	3,750		406		406					23,708	
30219G-AJ-7	EXPRESS SCRIPTS HOLDING CO		06/02/2014	RBS SECURITIES INC	07/15/2014	Various	25,000,000	24,990,500	24,933,400	24,990,668		168		168			(57,268)	(57,268)	16,840	
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		06/02/2014	CREDIT SUISSE	06/13/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,963,600	4,939,250	4,963,709		109		109			(24,459)	(24,459)	6,319	
30227C-AC-1	EXTERRAN PARTNERS LP		04/01/2014	Various	09/05/2014	Various	4,750,000	4,692,703	4,729,375	4,693,190		488		488			36,185	36,185	32,458	
30231G-AA-0	EXXON MOBIL CORP		03/17/2014	HSBC SECURITIES, INC.	06/06/2014	KEYCORP	1,000,000	1,000,000	1,001,600	1,000,000							1,600	1,600	2,072	
30231G-AD-4	EXXON MOBIL CORP		03/17/2014	JPMORGAN CHASE & CO.	04/15/2014	Various	12,000,000	12,000,000	12,058,248	12,000,000							58,248	58,248	18,796	
31428X-AW-6	FEDEX CORP		01/06/2014	MORGAN STANLEY	01/07/2014	Various	10,000,000	9,983,100	10,032,850	9,983,100							49,750	49,750	708	
31428X-AX-4	FEDEX CORP		01/06/2014	GOLDMAN, SACHS & CO.	01/07/2014	Various	15,000,000	14,979,000	15,053,660	14,979,000							74,660	74,660	511	
31428X-AY-2	FEDEX CORP		01/06/2014	JPMORGAN CHASE & CO.	01/07/2014	Various	10,000,000	9,982,800	10,024,534	9,982,801		1		1			41,733	41,733	370	
315292-AN-2	FERRELLGAS LP		06/10/2014	WELLS FARGO	06/10/2014	STERNE AGEE CLEARING INC.	1,425,000	1,482,000	1,499,813	1,482,000							17,813	17,813	58,514	58,514
3130A2-T9-7	FHLB		08/06/2014	LOOP CAPITAL MARKETS	08/12/2014	GOLDMAN, SACHS & CO.	5,000,000	4,988,750	4,990,935	4,988,837		87		87			2,098	2,098	417	
31572U-AE-6	FIBRIA OVERSEAS FINANCE LTD	F	05/07/2014	DEUTSCHE BANK AG	05/08/2014	GOLDMAN, SACHS & CO.	3,500,000	3,475,570	3,491,250	3,475,575		5		5			15,675	15,675	510	
31620M-AL-0	FIDELITY NATIONAL INFORMATION SERV		05/27/2014	BANK OF AMERICA/MERRILL LYNCH	07/07/2014	WELLS FARGO	10,000,000	9,990,900	9,968,300	9,991,205		305		305			(22,905)	(22,905)	14,903	
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERV		05/27/2014	BANK OF AMERICA/MERRILL LYNCH	08/29/2014	Various	16,667,000	16,603,999	16,747,895	16,604,280		281		281			143,615	143,615	34,878	
31679B-AF-7	FIFTH STREET FINANCE CORP		02/14/2014	GOLDMAN, SACHS & CO.	02/19/2014	STERNE AGEE CLEARING INC.	4,000,000	3,978,040	3,997,520	3,978,040							19,480	19,480		
31942D-AA-5	FIRST CASH FINANCIAL SERVICES INC		05/13/2014	WELLS FARGO	06/26/2014	Various	3,300,000	3,360,000	3,420,500	3,358,910		(1,090)		(1,090)			61,590	61,590	21,206	9,750
319963-BL-7	FIRST DATA CORP		08/01/2014	Various	12/17/2014	Various	11,500,000	12,345,000	12,789,728	12,300,354		(44,646)		(44,646)			489,373	489,373	1,159,394	273,024
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL		02/10/2014	Various	04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	9,000,000	9,047,500				(2,393)		(2,393)					114,189	
32007U-BL-2	FIRST DATA CORP 2018B NEW TERM LOAN		01/08/2014	DEUTSCHE BANK SECURITIES	04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	3,000,000	3,011,250				(639)		(639)					55,716	
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	05/08/2014	Various	09/30/2014	Various	6,000,000	6,022,500	6,227,750	6,021,500		(1,000)		(1,000)			206,250	206,250	156,258	
33616C-AA-8	FIRST REPUBLIC BANK/SAN FRANCISCO		06/10/2014	BANK OF AMERICA/MERRILL LYNCH	07/01/2014	MORGAN STANLEY	7,000,000	6,990,480	7,042,350	6,990,580		100		100			51,770	51,770	9,236	
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		05/14/2014	RBS SECURITIES INC	05/14/2014	Various	5,000,000	4,978,000	5,053,850	4,978,000							75,850	75,850		
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		05/14/2014	MORGAN STANLEY	05/14/2014	Various	5,000,000	4,999,550	5,029,700	4,999,550							30,150	30,150		
340630-AA-0	FLORIDA EAST COAST HOLDINGS CORP		04/15/2014	MORGAN STANLEY	04/25/2014	Various	3,900,000	3,900,000	3,975,688	3,900,000							75,688	75,688	952	
340630-AB-8	FLORIDA EAST COAST HOLDINGS CORP		04/15/2014	MORGAN STANLEY	04/15/2014	Various	1,400,000	1,400,000	1,402,625	1,400,000							2,625	2,625		
30251G-AF-4	FMG RESOURCES (AUGUST 2006) PTY LT	F	01/06/2014	BANK OF AMERICA/MERRILL LYNCH	03/14/2014	CALLED @ 103.18800000	2,500,000	2,587,500	2,500,000	2,570,254		(17,246)		(17,246)			(70,254)	(70,254)	178,424	69,948
30251G-AH-0	FMG RESOURCES AUG 2006	F	09/25/2014	Various	12/17/2014	Various	2,730,000	2,832,375	2,481,325	2,826,992		(5,383)		(5,383)			(345,667)	(345,667)	133,519	93,218
3135G0-ZR-7	FNMA		09/04/2014	DEUTSCHE BANK AG	09/08/2014	Various	40,000,000	39,634,800	39,593,838	39,634,845		45		45			(41,007)	(41,007)	1,458	
34530L-AD-3	FORDL_14-B ABS		07/22/2014	BARCLAYS	11/20/2014	CREDIT SUISSE	28,000,000	27,998,244	28,000,000	27,998,517		272		272			1,483	1,483	80,298	
34530G-AD-4	FORDO_13-D ABS		07/29/2014	BARCLAYS	09/22/2014	JPMORGAN CHASE & CO.	11,350,000	11,345,566	11,333,152	11,345,983		416		416			(12,830)	(12,830)	14,787	3,380

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
34530H-AC-4	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.	02/18/2014	DEUTSCHE BANK AG	38,000,000	37,994,346	38,089,063	37,994,576		230		230			94,486	94,486	27,518	
34530M-AA-7	FORDR_2014-1 ABS		05/06/2014	BANK OF AMERICA/MERRILL LYNCH	07/28/2014	Various	28,500,000	28,492,889	28,749,414	28,493,041		152		152			256,373	256,373	72,571	
345838-AC-0	FOREST LABORATORIES INC		01/27/2014	MORGAN STANLEY	01/28/2014	GOLDMAN, SACHS & CO.	1,420,000	1,420,000	1,430,650	1,420,000							10,650	10,650		
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/08/2014	Various	995,000		999,963	985,981		363		363			13,982	13,982	12,231	
35804G-AJ-7	FRESENIUS US FINANCE II INC	R	02/11/2014	JPMORGAN CHASE & CO.	02/14/2014	JPMORGAN CHASE & CO.	600,000	600,000	603,000	600,000							3,000	3,000	425	
35906A-AB-4	FRONTIER COMMUNICATIONS		06/04/2014	CITIGROUP GLOBAL MARKETS	07/09/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,170,000	1,167,500	1,166,461		(3,539)		(3,539)			1,039	1,039	23,247	15,347
35906A-AN-8	FRONTIER COMMUNICATIONS		08/05/2014	BANK OF AMERICA/MERRILL LYNCH	08/13/2014	Various	10,500,000	10,690,625	10,771,250	10,688,672		(1,953)		(1,953)			82,578	82,578	268,675	187,766
302941-AM-1	FTI CONSULTING INC		05/21/2014	STERNE AGEE CLEARING INC.	07/30/2014	JEFFERIES & COMPANY, INC.	474,000	490,590	487,035	490,185		(405)		(405)			(3,150)	(3,150)	6,241	948
12543D-AS-9	FWCT-2 ESCROW CORP		03/06/2014	EXCHANGE	07/25/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,020,000	1,000,000							20,000	20,000	26,052	5,552
30283F-AA-9	FWCT-2 ESCROW CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH	03/06/2014	EXCHNG_NR	1,000,000	1,000,000	1,000,000	1,000,000									5,552	
30283F-AB-7	FWCT-2 ESCROW CORP		02/13/2014	Various	03/06/2014	EXCHNG_NR	11,250,000	11,593,750	11,590,755	11,590,755		(2,996)		(2,996)					83,789	21,007
36467W-AA-7	GAMESTOP CORP		09/19/2014	BANK OF AMERICA/MERRILL LYNCH	10/10/2014	Various	2,750,000	2,750,000	2,747,500	2,750,000							(2,500)	(2,500)	7,753	
364725-AX-9	GANNETT CO INC		05/14/2014	CITIGROUP GLOBAL MARKETS	07/31/2014	EXCHNG_NR	6,000,000	6,210,000	6,202,718	6,202,718		(7,282)		(7,282)					167,417	105,917
364725-AY-7	GANNETT CO INC		03/11/2014	Various	10/23/2014	EXCHNG_NR	6,319,000	6,634,950	6,596,232	6,596,232		(38,718)		(38,718)					341,840	144,832
364725-BA-8	GANNETT CO INC		07/31/2014	TRANSFER	12/23/2014	STERNE AGEE CLEARING INC.	2,900,000	2,865,506	2,950,750	2,865,681		2,165		2,165			85,069	85,069	67,707	6,606
364725-BB-6	GANNETT CO INC		09/03/2014	CITIGROUP GLOBAL MARKETS	10/15/2014	JPMORGAN CHASE & CO.	3,175,000	3,128,359	3,079,750	3,128,999		640		640			(49,249)	(49,249)	18,058	
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/21/2014	Various	3,980,000		3,980,000	3,962,528		838		838			17,472	17,472	42,307	
36740U-AB-8	GATES GLOBAL INC INITIAL DOLLAR TL		08/04/2014	CREDIT SUISSE	08/18/2014	CREDIT SUISSE	1,500,000	1,485,000	1,496,250	1,485,064		64		64			11,186	11,186	(3,002)	
36740P-AA-1	GATES GLOBAL LLC		06/12/2014	Various	12/17/2014	Various	4,500,000	4,512,000	4,347,000	4,511,219		(781)		(781)			(164,219)	(164,219)	81,717	
369300-AN-8	GENERAL CABLE CORPORATION		07/25/2014	EXCHANGE	12/17/2014	Various	9,500,000	9,594,046	7,286,688	9,589,437		(4,609)		(4,609)			(2,302,750)	(2,302,750)	399,553	195,608
36962G-7G-3	GENERAL ELECTRIC CAPITAL CORP		01/08/2014	CITIGROUP GLOBAL MARKETS	08/06/2014	Various	20,000,000	19,962,400	20,341,100	19,966,477		4,077		4,077			374,623	374,623	262,583	
369604-BH-5	GENERAL ELECTRIC CO		03/06/2014	BARCLAYS	03/26/2014	Various	15,000,000	14,863,350	14,994,850	14,863,418		68		68			131,432	131,432	21,250	
37045V-AC-4	GENERAL MOTORS CO		03/19/2014	Various	07/28/2014	EXCHNG_NR	11,000,000	11,792,500	11,787,547	11,787,489		(5,011)		(5,011)			58	58	574,826	242,882
37045V-AF-7	GENERAL MOTORS CO		07/28/2014	EXCHANGE	10/02/2014	Various	11,000,000	11,787,547	12,835,000	11,786,091		(1,456)		(1,456)			1,048,909	1,048,909	317,708	221,528
37045V-AG-5	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.	11/26/2014	GOLDMAN, SACHS & CO.	5,000,000	4,963,650	5,004,700	4,963,807		157		157			40,893	40,893	11,111	
37045V-AH-3	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.	11/05/2014	Various	7,500,000	7,406,925	7,529,063	7,406,925							122,138	122,138		
37045V-AJ-9	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.	11/06/2014	Various	10,000,000	9,926,600	10,070,048	9,926,600							143,448	143,448		
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC		01/16/2014	Various	02/07/2014	EXCHNG_NR	10,000,000	10,717,500	10,707,708	10,707,708		(9,792)		(9,792)					226,944	202,403
37045X-AE-6	GENERAL MOTORS FINANCIAL COMPANY I		02/07/2014	Various	07/09/2014	CITIGROUP GLOBAL MARKETS	17,000,000	18,188,699	18,041,250	18,047,325		(141,373)		(141,373)			(6,075)	(6,075)	737,965	385,806
37185L-AF-9	GENESIS ENERGY LP		05/12/2014	RBC DOMINION SECURITIES	05/13/2014	Various	3,750,000	3,750,000	3,789,375	3,750,000							39,375	39,375	586	
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	06/18/2014	Various	7,398,807		7,100,679	7,383,942		280		280			(283,263)	(283,263)	41,066	
375558-AW-3	GILEAD SCIENCES INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH	03/05/2014	Various	10,000,000	9,983,900	10,029,850	9,983,911		11		11			45,939	45,939	3,083	
375558-AX-1	GILEAD SCIENCES INC		03/04/2014	BANK OF AMERICA/MERRILL LYNCH	03/05/2014	Various	10,000,000	9,980,600	10,104,000	9,980,601		1		1			123,399	123,399	2,000	
375558-AZ-6	GILEAD SCIENCES INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	11/19/2014	Various	12,500,000	12,488,250	12,557,736	12,488,262		12		12			69,475	69,475	5,274	
375558-BA-0	GILEAD SCIENCES INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	12/08/2014	Various	12,500,000	12,426,625	12,775,150	12,426,656		31		31			348,494	348,494	15,313	
378272-AH-1	GLENCORE FUNDING LLC	R	04/22/2014	JPMORGAN CHASE & CO.	05/06/2014	DEUTSCHE BANK AG	2,500,000	2,489,900	2,506,500	2,489,922		22		22			16,578	16,578	3,212	
361841-AC-3	GLP CAPITAL LP		06/04/2014	CREDIT AGRICOLE	07/31/2014	EXCHNG_NR	1,150,000	1,193,125	1,192,269	1,192,269		(856)		(856)					14,016	5,918
361841-AD-1	GLP CAPITAL LP		07/31/2014	EXCHANGE	08/20/2014	BANK OF AMERICA/MERRILL LYNCH	1,150,000	1,192,269	1,198,875	1,191,874		(395)		(395)			7,001	7,001	17,753	14,016
36190C-AA-5	GNL QUINTERO SA	F	07/24/2014	CITIGROUP GLOBAL MARKETS	07/28/2014	Various	5,000,000	5,000,000	5,064,250	5,000,000							64,250	64,250		
380956-AE-2	GOLDCORP INC	A	06/04/2014	HSBC SECURITIES, INC.	06/04/2014	Various	5,000,000	4,975,850	5,000,375	4,975,850							24,525	24,525		
380956-AF-9	GOLDCORP INC	A	06/04/2014	MORGAN STANLEY	06/05/2014	Various	15,000,000	14,980,650	15,058,500	14,980,652		2		2			77,848	77,848	503	
38141G-VM-3	GOLDMAN SACHS GROUP INC		02/26/2014	GOLDMAN, SACHS & CO.	02/27/2014	Various	10,000,000	9,969,800	10,009,400	9,969,807		7		7			39,593	39,593	1,111	
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE		01/28/2014	GOLDMAN, SACHS & CO.	01/30/2014	Various	20,000,000	19,936,800	19,994,222	19,936,861		61		61			57,360	57,360	2,709	
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		10/23/2014	BANK OF AMERICA/MERRILL LYNCH	11/26/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,003,750	1,000,000							3,750	3,750	3,521	
39248T-AA-4	GREEKTOWN HOLDINGS LLC		02/26/2014	JEFFERIES & COMPANY, INC.	03/05/2014	JEFFERIES & COMPANY, INC.	1,600,000	1,600,000	1,652,000	1,600,000							52,000	52,000		
398433-AG-7	GRIFFON CORP		04/11/2014	Various	05/06/2014	Various	7,900,000	7,881,750	7,830,000	7,881,891		141		141			(51,891)	(51,891)	41,971	10,719
398430-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/26/2014	HSBC SECURITIES, INC.	02/27/2014	Various	2,990,069	2,981,312	2,990,069	2,990,069		8,757		8,757					353	

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
G4123E-AC-0	GRIFOLS WORLDWIDE OP LTS TLB	E	08/05/2014	MORGAN STANLEY DEAN WITTER	08/07/2014	CREDIT SUISSE	2,992,500	2,962,575	2,988,759	2,962,597		22		22			26,162	26,162	(29,121)	
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS LTD	E	10/10/2014	Various	10/10/2014	JEFFERIES & COMPANY, INC.	1,600,000	1,597,500	1,611,500	1,597,500							14,000	14,000	2,713	2,188
40052V-AD-6	GRUPO BIMBO SAB DE CAV	F	06/24/2014	HSBC SECURITIES, INC.	10/16/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,910,250	4,976,350	4,910,669		419		419			65,681	65,681	77,188	
40049J-BA-4	GRUPO TELEVISA SAB	F	05/08/2014	HSBC SECURITIES, INC.	05/08/2014	Various	5,000,000	4,826,700	4,871,275	4,826,700							44,575	44,575		
362341-S3-4	GSRMLT_05-9FA RMBS		02/05/2014	CREDIT SUISSE	03/31/2014	Various	15,729,285	16,043,871	16,045,736	16,052,746		8,875		8,875			(7,010)	(7,010)	156,541	23,594
36120P-AC-7	GTL TRADE FINANCE INC	F	04/09/2014	BANK OF AMERICA/MERRILL LYNCH	04/11/2014	Various	5,000,000	5,000,000	5,025,000	5,000,000							25,000	25,000		
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	09/03/2014	Various	1,990,000		1,994,963	1,985,716		238		238			9,246	9,246	18,379	
402635-AC-0	GULFPORT ENERGY CORP		08/13/2014	CREDIT SUISSE	11/26/2014	STERNE AGEE CLEARING INC.	375,000	397,500	382,500	396,132		(1,368)		(1,368)			(13,632)	(13,632)	17,034	8,638
423074-AR-4	H.J. HEINZ CO		06/09/2014	Various	10/15/2014	MORGAN STANLEY	600,000	601,088	594,000	600,964		(133)		(133)			(6,964)	(6,964)	13,104	3,825
40650V-AA-8	HALYARD HEALTH INC		10/02/2014	MORGAN STANLEY	10/02/2014	MORGAN STANLEY	500,000	500,000	506,250	500,000							6,250	6,250		
412690-AE-9	HARLAND CLARKE HOLDINGS CORP		02/21/2014	EXCHANGE	06/09/2014	Various	6,600,000	6,600,000	6,867,375	6,600,000							267,375	267,375	208,318	28,829
412698-AB-8	HARLAND CLARKE HOLDINGS CORP		01/27/2014	CREDIT SUISSE	02/21/2014	EXCHNG_NR	6,600,000	6,600,000	6,600,000	6,600,000									28,829	
43814H-AD-0	HAROT_14-3 ABS		08/12/2014	RBS SECURITIES INC	12/03/2014	WELLS FARGO	52,250,000	52,238,286	52,213,467	52,239,407		1,121		1,121			(25,940)	(25,940)	207,690	
418056-AT-4	HASBRO INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH	05/28/2014	CITIGROUP GLOBAL MARKETS	10,000,000	9,990,600	10,140,800	9,990,664		64		64			150,136	150,136	16,625	
418056-AU-1	HASBRO INC		05/08/2014	BANK OF AMERICA/MERRILL LYNCH	05/09/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,990,850	5,032,750	4,990,850							41,900	41,900	708	
420088-AA-4	HAWK ACQUISITION SUB INC		05/14/2014	JPMORGAN CHASE & CO.	06/09/2014	EXCHNG_NR	1,000,000	993,750	993,793	993,797		47		47			(5)	(5)	6,375	4,014
404119-BN-8	HCA INC		09/04/2014	BANK OF AMERICA/MERRILL LYNCH	10/09/2014	MIZUHO SECURITIES USA INC.	500,000	508,750	500,625	508,677		(74)		(74)			(8,052)	(8,052)	14,444	11,944
404119-BP-3	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH	10/21/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,020,000	1,000,000							20,000	20,000	826	
404119-BQ-1	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH	10/15/2014	Various	5,800,000	5,800,000	5,785,500	5,800,000							(14,500)	(14,500)	2,538	
404121-AE-5	HCA INC		06/20/2014	GOLDMAN, SACHS & CO.	08/06/2014	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,644,375	1,610,625	1,642,367		(2,009)		(2,009)			(31,742)	(31,742)	35,740	24,479
40414L-AK-5	HCP INC		02/12/2014	WELLS FARGO	02/13/2014	Various	12,000,000	11,944,440	12,053,640	11,944,440							109,200	109,200		
40415R-AQ-8	HD SUPPLY INC		11/20/2014	BANK OF AMERICA/MERRILL LYNCH	11/24/2014	BANK OF AMERICA/MERRILL LYNCH	4,000,000	4,007,500	4,060,000	4,007,500							52,500	52,500		
428040-CN-7	HDTFS INC		08/01/2014	STERNE AGEE CLEARING INC.	08/19/2014	CITIGROUP GLOBAL MARKETS	6,200,000	6,339,500	6,627,000	6,338,725		(775)		(775)			288,275	288,275	135,530	119,479
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		07/07/2014	BARCLAYS BANK	08/13/2014	BARCLAYS BANK	1,000,000	995,000	1,006,250	995,060		60		60			11,190	11,190	2,288	
42237M-AA-6	HEARTHSIDE GROUP HOLDINGS LLC		04/24/2014	GOLDMAN, SACHS & CO.	04/24/2014	GOLDMAN, SACHS & CO.	750,000	750,000	772,500	750,000							22,500	22,500		
427093-AJ-8	HERCULES OFFSHORE INC		03/12/2014	DEUTSCHE BANK AG	03/13/2014	Various	2,400,000	2,400,000	2,410,000	2,400,000							10,000	10,000		
428040-CD-9	HERTZ CORP		01/29/2014	BANK OF AMERICA/MERRILL LYNCH	07/11/2014	GOLDMAN, SACHS & CO.	5,000,000	5,343,750	5,237,500	5,242,906		(100,844)		(100,844)			(5,406)	(5,406)	282,292	112,500
428236-BZ-5	HEWLETT-PACKARD CO		01/09/2014	Various	08/11/2014	Various	35,000,000	35,000,000	35,257,900	35,000,000							257,900	257,900	148,832	
431282-AN-2	HIGHWOODS REALTY LP		05/19/2014	WELLS FARGO	05/22/2014	Various	15,000,000	14,847,450	14,852,400	14,847,468		18		18			4,932	4,932	444	
43129T-AC-6	HILAND PARTNERS LP		05/09/2014	BANK OF AMERICA/MERRILL LYNCH	05/13/2014	Various	1,600,000	1,600,000	1,622,000	1,600,000							22,000	22,000	367	
40423B-AA-8	HILLMAN GROUP INC		06/12/2014	MORGAN STANLEY	06/18/2014	BAIRD (ROBERT W.) & CO. INC.	1,175,000	1,175,000	1,176,175	1,175,000							1,175	1,175		
437076-BF-8	HOME DEPOT INC		06/09/2014	BANK OF AMERICA/MERRILL LYNCH	06/10/2014	Various	5,000,000	4,922,350	4,973,575	4,922,353		3		3			51,222	51,222	611	
44106M-AS-1	HOSPITALITY PROPERTIES TRUST		03/05/2014	CITIGROUP GLOBAL MARKETS	03/26/2014	Various	10,000,000	9,968,300	9,933,600	9,968,366		66		66			(34,766)	(34,766)	12,271	
404280-AP-4	HSBC HOLDINGS PLC	F	03/05/2014	HSBC SECURITIES, INC.	03/07/2014	Various	7,500,000	7,450,500	7,433,300	7,450,500							(17,200)	(17,200)		
404280-AQ-2	HSBC HOLDINGS PLC	F	03/05/2014	HSBC SECURITIES, INC.	03/07/2014	Various	7,500,000	7,418,400	7,465,398	7,418,400							46,998	46,998		
43414T-AA-4	HUB INTERNATIONAL LIMITED		12/03/2014	MORGAN STANLEY	12/03/2014	STERNE AGEE CLEARING INC.	1,200,000	1,218,000	1,219,500	1,218,000							1,500	1,500	17,588	17,588
447010-BB-7	HUNTSMAN INTERNATIONAL LLC		10/29/2014	JPMORGAN CHASE & CO.	12/22/2014	Various	2,700,000	2,700,000	2,702,800	2,700,000							2,800	2,800	2,649	
448055-AK-9	HUSKY ENERGY INC	A	03/12/2014	JPMORGAN CHASE & CO.	03/13/2014	Various	6,000,000	5,987,460	6,025,440	5,987,463		3		3			37,977	37,977	667	
44841D-AA-0	HUTCHISON WHAMPOA EUROPE FINANCE (	F	10/28/2014	HSBC SECURITIES, INC.	11/14/2014	Various	20,000,000	19,954,000	19,962,150	19,954,375		375		375			7,775	7,775	8,125	
44841D-AB-8	HUTCHISON WHAMPOA FINANCE 09 LTD	F	10/28/2014	HSBC SECURITIES, INC.	10/29/2014	Various	10,000,000	9,988,400	9,963,850	9,988,408		8		8			(24,558)	(24,558)	3,021	
44919P-AF-9	IAC/INTERACTIVECORP		03/14/2014	EXCHANGE	06/26/2014	Various	2,300,000	2,300,000	2,406,125	2,300,000							106,125	106,125	69,821	37,064
451102-AX-5	ICAHN ENTERPRISES LP		01/15/2014	EXCHANGE	01/15/2014	CREDIT SUISSE	1,325,000	1,325,000	1,378,000	1,325,000							53,000	53,000	36,438	36,217
451102-AY-3	ICAHN ENTERPRISES LP		02/04/2014	TRANSFER	05/30/2014	Various	42,750,000	42,765,000	42,863,488	42,763,488		(1,512)		(1,512)			100,000	100,000	524,490	16,528
451102-AZ-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS	05/30/2014	Various	41,400,000	41,400,000	41,911,713	41,400,000							511,713	511,713	124,520	
451102-BA-4	ICAHN ENTERPRISES LP		05/30/2014	EXCHANGE	09/08/2014	Various	32,750,000	32,763,488	32,920,563	32,762,933		(555)		(555)			157,629	157,629	578,289	410,740

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
451102-BD-8	ICAHN ENTERPRISES LP		01/22/2014	JEFFERIES & COMPANY, INC.	06/02/2014	Various	3,500,000	3,500,000	3,507,500	3,500,000							7,500	7,500	40,146	
451102-BF-3	ICAHN ENTERPRISES LP		06/02/2014	EXCHANGE	10/15/2014	JEFFERIES & COMPANY, INC.	2,000,000	2,000,000	1,995,000	2,000,000							(5,000)	(5,000)	85,188	40,146
96925H-AE-2	IMG WORLDWIDE INC TL (2ND LIEN)		06/06/2014	BARCLAYS BANK	08/08/2014	BARCLAYS BANK	1,000,000	990,000	1,012,500	990,157		157		157			22,343	22,343	9,717	
45256#-AA-0	IMPACT CIL PARENT CMBS		06/30/2014	DIRECT	06/28/2014	Various	5,185,292	5,183,623	5,185,292	5,185,292									59,866	
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		01/08/2014	CITIBANK	04/24/2014	Various	1,995,000	2,004,975	5,000	5,000									43,643	
45763P-AE-6	INMARSAT FINANCE PLC	F	05/20/2014	CREDIT SUISSE	05/27/2014	GOLDMAN, SACHS & CO.	2,400,000	2,380,584	2,412,000	2,380,584		(3,325,531)		(3,325,531)			31,416	31,416		
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	08/04/2014	Various	10/03/2014	CITIGROUP GLOBAL MARKETS	2,500,000	2,412,691	2,440,625	2,413,643		1,143		1,143			26,982	26,982	23,299	2,292
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		02/06/2014	BNP CAPITAL MARKETS	02/06/2014	Various	10,000,000	9,979,200	10,004,200	9,979,200							25,000	25,000		
46115H-AN-7	INTESA SANPAOLO SPA	F	01/07/2014	JPMORGAN CHASE & CO.	02/26/2014	Various	20,000,000	19,927,200	19,994,833	19,929,427		2,227		2,227			65,405	65,405	44,944	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		10/30/2014	Various	12/15/2014	Various	296,019	27,383,313	26,581,517	27,383,313							(801,796)	(801,796)	167,986	
465685-AJ-4	ITC HOLDINGS CORP		05/28/2014	BARCLAYS	05/28/2014	MORGAN STANLEY	5,000,000	4,983,300	5,007,050	4,983,300							23,750	23,750		
47010B-AD-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	F	10/28/2014	BANK OF AMERICA/MERRILL LYNCH	10/29/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,003,750	1,000,000							3,750	3,750	354	
47215D-AG-8	JAZZ PHARMA TRANCHE 2 TL		03/06/2014	BARCLAYS BANK	04/24/2014	Various	1,000,000	995,000	1,004,988	995,167		167		167			9,821	9,821	(1,668)	
445658-CD-7	JB HUNT TRANSPORT SERVICES INC		03/03/2014	JPMORGAN CHASE & CO.	03/04/2014	JPMORGAN CHASE & CO.	10,000,000	9,990,000	10,009,000	9,990,002		2		2			18,998	18,998	1,069	
466112-AP-4	JBS USA FINANCE INC	R	06/11/2014	WELLS FARGO	06/12/2014	STERNE AGEE CLEARING INC.	2,100,000	2,100,000	2,100,000	2,100,000										
47232M-AB-8	JEFFERIES FINANCE LLC		03/26/2014	JEFFERIES & COMPANY, INC.	04/03/2014	Various	1,200,000	1,200,000	1,209,500	1,200,000							9,500	9,500	1,528	
478373-AC-7	JOHNSON CONTROLS INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH	06/20/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,997,400	5,001,100	4,997,407		7		7			3,693	3,693	6,042	
478373-AD-5	JOHNSON CONTROLS INC		06/10/2014	BANK OF AMERICA/MERRILL LYNCH	08/27/2014	Various	10,000,000	9,941,800	10,042,646	9,941,890		90		90			100,756	100,756	46,096	
478373-AE-3	JOHNSON CONTROLS INC.		06/10/2014	BANK OF AMERICA/MERRILL LYNCH	06/11/2014	JEFFERIES & COMPANY, INC.	5,000,000	4,989,700	4,991,500	4,989,700							1,800	1,800	2,063	
48019T-AA-2	JONES ENERGY HOLDINDS LLC/ FINANCE		03/27/2014	CITIGROUP GLOBAL MARKETS	04/02/2014	Various	2,325,000	2,325,000	2,370,250	2,325,000							45,250	45,250	1,866	
46625H-JX-9	JPMORGAN CHASE & CO		05/06/2014	JPMORGAN CHASE & CO.	05/14/2014	Various	13,000,000	12,936,300	12,988,000	12,936,389		89		89			51,611	51,611	7,854	
46625H-JY-7	JPMORGAN CHASE & CO		09/03/2014	JPMORGAN CHASE & CO.	10/07/2014	Various	17,500,000	17,408,125	17,363,225	17,408,694		569		569			(45,469)	(45,469)	50,859	
48127H-AA-7	JPMORGAN CHASE & CO		10/15/2014	JPMORGAN CHASE & CO.	12/12/2014	JPMORGAN CHASE & CO.	25,000,000	24,947,000	24,757,250	24,948,511		1,511		1,511			(191,261)	(191,261)	82,500	
48203R-AG-9	JUNIPER NETWORKS INC		02/27/2014	BARCLAYS	02/27/2014	GOLDMAN, SACHS & CO.	3,500,000	3,494,645	3,514,560	3,494,645							19,915	19,915		
D3761B-AB-0	KCA DEUTAG ORIGINAL TL	E	06/24/2014	GOLDMAN, SACHS & CO.	07/21/2014	GOLDMAN, SACHS & CO.	2,000,000	1,980,000	1,992,500	1,980,209		209		209			12,291	12,291	(5,871)	
48244L-AA-6	KCA DEUTAG UK FINANCE PLC	F	05/13/2014	JPMORGAN CHASE & CO.	05/13/2014	Various	2,000,000	2,000,000	2,025,000	2,000,000							25,000	25,000		
489399-AG-0	KENNEDY WILSON INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	11/21/2014	Various	5,300,000	5,287,884	5,311,344	5,287,884							23,460	23,460	33,128	30,681
494368-BN-2	KIMBERLY LEASING CORP		05/19/2014	BARCLAYS	05/30/2014	BNP CAPITAL MARKETS	20,000,000	19,989,600	20,026,400	19,989,666		66		66			36,734	36,734	12,667	
494570-AA-5	KINDRED ESCROW CORP II		12/11/2014	CITIGROUP GLOBAL MARKETS	12/17/2014	Various	2,500,000	2,500,000	2,556,250	2,500,000							56,250	56,250	1,333	
49835D-AA-7	KISSNER MILLING CO LTD	A	05/15/2014	JEFFERIES & COMPANY, INC.	05/15/2014	JEFFERIES & COMPANY, INC.	1,400,000	1,400,000	1,428,000	1,400,000							28,000	28,000		
482480-AF-7	KLA- TENCOR CORP		10/30/2014	JPMORGAN CHASE & CO.	11/06/2014	Various	3,300,000	3,292,212	3,319,441	3,292,214		2		2			27,228	27,228	1,555	
482480-AB-6	KLA-TENCOR CORPORATION		10/30/2014	JPMORGAN CHASE & CO.	11/14/2014	JPMORGAN CHASE & CO.	7,000,000	6,995,800	7,048,370	6,995,849		49		49			52,521	52,521	6,003	
482480-AC-4	KLA-TENCOR CORPORATION		10/30/2014	JPMORGAN CHASE & CO.	11/14/2014	JPMORGAN CHASE & CO.	7,000,000	6,999,370	7,072,800	6,999,374		4		4			73,426	73,426	8,531	
482480-AD-2	KLA-TENCOR CORPORATION		10/30/2014	JPMORGAN CHASE & CO.	12/04/2014	Various	20,000,000	19,996,600	20,195,500	19,996,610		10		10			198,890	198,890	18,906	
482480-AE-0	KLA-TENCOR CORPORATION		10/30/2014	JPMORGAN CHASE & CO.	11/03/2014	Various	7,500,000	7,481,100	7,541,018	7,481,100							59,918	59,918		
50065W-AE-6	KOREA NATIONAL OIL CORP	F	01/15/2014	BARCLAYS	10/01/2014	MIZUHO SECURITIES USA INC.	20,000,000	19,906,400	20,282,760	19,918,577		12,177		12,177			364,183	364,183	380,111	
502413-BC-0	L-3 COMMUNICATIONS CORP		05/13/2014	BANK OF AMERICA/MERRILL LYNCH	05/20/2014	BANK OF AMERICA/MERRILL LYNCH	9,000,000	8,986,590	9,023,220	8,986,590							36,630	36,630		
502413-BD-8	L-3 COMMUNICATIONS CORP		05/13/2014	BANK OF AMERICA/MERRILL LYNCH	05/15/2014	Various	10,000,000	9,944,500	10,085,050	9,944,500							140,550	140,550		
521865-AU-9	LEAR CORPORATION		05/30/2014	Various	10/06/2014	BARCLAYS	3,900,000	3,904,902	3,865,875	3,904,632		(270)		(270)			(38,757)	(38,757)	135,850	69,469
523768-AF-6	LEE ENTERPRISES INC		03/21/2014	JPMORGAN CHASE & CO.	03/21/2014	STERNE AGEE CLEARING INC.	850,000	850,000	875,500	850,000							25,500	25,500		
529897-AF-7	LIBBEY GLASS INC TLB		06/23/2014	CITIBANK	07/30/2014	CITIBANK	1,000,000	996,250	997,500	996,297		47		47			1,203	1,203	4,753	
53219L-AL-3	LIFEPOINT HOSPITALS INC.		05/01/2014	BARCLAYS	05/01/2014	BAIRD (ROBERT W.) & CO. INC.	2,500,000	2,575,000	2,590,625	2,575,000							15,625	15,625	59,583	59,583
53219L-AM-1	LIFEPOINT HOSPITALS INC		09/25/2014	EXCHANGE	10/27/2014	JEFFERIES & COMPANY, INC.	1,250,000	1,250,000	1,300,000	1,250,000							50,000	50,000	28,455	21,771
538034-AG-4	LIVE NATION ENTERTAINMENT INC		05/19/2014	GOLDMAN, SACHS & CO.	12/29/2014	Various	4,000,000	4,000,000	4,045,000	4,000,000							45,000	45,000	50,167	
548661-DE-4	LOWES COMPANIES INC		09/03/2014	GOLDMAN, SACHS & CO.	09/25/2014	Various	10,000,000	9,973,000	9,809,745	9,973,023		23		23			(163,277)	(163,277)	21,610	

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
550372-AA-4	LUNDIN MINING CORP	A	10/10/2014	BANK OF AMERICA/MERRILL LYNCH	10/20/2014	BAIRD (ROBERT W.) & CO. INC.	750,000	750,000	770,625	750,000							20,625	20,625		
550372-AB-2	LUNDIN MINING CORP	A	10/10/2014	Various	10/15/2014	BANK OF AMERICA/MERRILL LYNCH	5,750,000	5,765,000	5,750,000	5,765,000							(15,000)	(15,000)		
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	E	02/25/2014	CITIGROUP GLOBAL MARKETS	03/03/2014	Various	8,000,000	7,906,480	7,965,020	7,906,502		22		22			58,518	58,518	4,179	
559222-AQ-7	MAGNA INTERNATIONAL INC	A	06/11/2014	CITIGROUP GLOBAL MARKETS	06/16/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,993,750	5,032,850	4,993,754		4		4			39,096	39,096	1,510	
559417-AA-8	MAGNETATION LLC		07/08/2014	JPMORGAN CHASE & CO.	11/26/2014	Various	3,000,000	3,272,500	2,311,513	3,254,025		(18,475)		(18,475)			(942,513)	(942,513)	151,299	51,333
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE	E	07/30/2014	BARCLAYS	09/05/2014	Various	2,250,000	2,250,000	2,269,125	2,250,000							19,125	19,125	2,911	
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE	E	08/05/2014	STERNE AGEE CLEARING INC.	09/12/2014	BARCLAYS	1,500,000	1,383,750	1,417,500	1,384,860		1,110		1,110			32,640	32,640	30,083	22,365
56656U-AF-9	MARFRIG HOLDINGS EUROPE B	F	06/10/2014	HSBC SECURITIES, INC.	06/11/2014	CREDIT SUISSE	2,000,000	2,000,000	2,007,500	2,000,000							7,500	7,500		
570506-AR-6	MARKWEST ENERGY PART/FIN		06/17/2014	JPMORGAN CHASE & CO.	06/23/2014	Various	1,500,000	1,496,250	1,530,000	1,496,256		6		6			33,744	33,744	30,188	29,063
573284-AL-0	MARTIN MARIETTA MATERIALS INC		06/23/2014	DEUTSCHE BANK AG	12/23/2014	EXCHNG_NR	15,000,000	15,000,000	15,000,000	15,000,000									96,560	
573284-AM-8	MARTIN MARIETTA MATERIALS INC		06/23/2014	DEUTSCHE BANK AG	08/27/2014	CANTOR FITZGERALD	5,000,000	4,971,400	5,104,740	4,971,730		330		330			133,011	133,011	30,222	
573334-AE-9	MARTIN MIDSTREAM PARTNERS LP		03/14/2014	WELLS FARGO	05/28/2014	Various	4,400,000	4,532,000	4,587,729	4,530,029		(1,971)		(1,971)			57,699	57,699	67,779	40,761
580037-AB-5	MCDERMOTT INTERNATIONAL INC	E	04/10/2014	GOLDMAN, SACHS & CO.	04/23/2014	Various	750,000	750,000	753,438	750,000							3,438	3,438	1,778	
581557-BC-8	MCKESSON CORP		03/05/2014	GOLDMAN, SACHS & CO.	03/06/2014	Various	7,000,000	7,000,000	6,978,765	7,000,000							(21,235)	(21,235)	949	
581557-BE-4	MCKESSON CORP		03/05/2014	BANK OF AMERICA/MERRILL LYNCH	03/06/2014	Various	30,000,000	30,000,000	29,959,850	30,000,000							(40,150)	(40,150)	1,582	
552697-AN-4	MDC PARTNERS INC	G	03/28/2014	JPMORGAN CHASE & CO.	04/01/2014	JPMORGAN CHASE & CO.	600,000	631,500	634,500	631,460		(40)		(40)			3,040	3,040	338	113
582839-AG-1	MEAD JOHNSON NUTRITION CO		05/06/2014	MORGAN STANLEY	05/29/2014	JPMORGAN CHASE & CO.	5,000,000	4,973,250	5,047,400	4,973,273		23		23			74,127	74,127	12,778	
58446V-AK-7	MEDIACOM BROADBAND LLC		03/12/2014	Various	10/15/2014	Various	6,625,000	6,645,000	6,694,547	6,642,984		(2,016)		(2,016)			51,563	51,563	146,247	
585055-BD-7	MEDTRONIC INC		02/20/2014	GOLDMAN, SACHS & CO.	02/21/2014	Various	5,000,000	4,966,900	5,003,850	4,966,900							36,950	36,950		
585055-BP-0	MEDTRONIC INC		12/01/2014	BANK OF AMERICA/MERRILL LYNCH	12/03/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,986,600	5,074,000	4,986,600							87,400	87,400		
58605Q-AA-7	MEMORIAL RESOURCE DEVELOPMENT CORP		06/25/2014	CITIGROUP GLOBAL MARKETS	08/11/2014	Various	3,400,000	3,400,000	3,427,313	3,400,000							27,313	27,313	1,248	
587118-AD-2	MEN S WEARHOUSE INC		06/11/2014	BANK OF AMERICA/MERRILL LYNCH	06/12/2014	Various	1,300,000	1,300,000	1,343,438	1,300,000							43,438	43,438		
58711P-AL-6	MEN'S WEARHOUSE TLB		09/26/2014	J. P. MORGAN SECURITIES, INC.	10/03/2014	J. P. MORGAN SECURITIES, INC.	3,000,000	2,970,000	3,011,250	2,970,074		74		74			41,176	41,176	(13,033)	
59001K-AD-2	MERITOR INC		02/10/2014	JPMORGAN CHASE & CO.	02/10/2014	JPMORGAN CHASE & CO.	500,000	500,000	503,750	500,000							3,750	3,750		
591894-CB-4	METROPOLITAN EDISON COMPANY		06/05/2014	BANK OF AMERICA/MERRILL LYNCH	06/06/2014	CANTOR FITZGERALD	5,000,000	4,986,250	5,021,200	4,986,250							34,950	34,950		
59333P-L5-5	MIAMI-DADE CNTY FLA AVIATION R		12/03/2014	WELLS FARGO	12/04/2014	CITIGROUP GLOBAL MARKETS	2,500,000	2,753,925	2,775,550	2,753,925							21,625	21,625		
595112-AZ-6	MICRON TECHNOLOGY INC		02/05/2014	MORGAN STANLEY	02/10/2014	MORGAN STANLEY	800,000	800,000	817,000	800,000							17,000	17,000	392	
595112-BB-8	MICRON TECHNOLOGY INC		07/24/2014	Various	08/21/2014	Various	5,800,000	5,807,500	5,840,750	5,807,460		(40)		(40)			33,290	33,290	19,158	153
59934R-AA-5	MILESTONE AVIATION GROUP	E	01/13/2014	TRANSFER	06/25/2014	Various	4,000,000	4,307,125	4,362,500	4,262,075		(45,050)		(45,050)			100,425	100,425	186,875	28,343
60688X-AB-6	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.	12/10/2014	MIZUHO SECURITIES USA INC.	10,000,000	10,000,000	10,000,600	10,000,000							600	600	44,567	
60688X-AC-4	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.	10/08/2014	Various	20,000,000	19,964,400	20,034,320	19,967,668		3,268		3,268			66,652	66,652	237,922	
60688X-AG-5	MIZUHO BANK LTD	F	04/09/2014	MIZUHO SECURITIES USA INC.	04/10/2014	Various	12,500,000	12,468,000	12,591,425	12,468,000							123,425	123,425		
60688U-AB-2	MIZUHO FINANCIAL GROUP (CAYMAN) 3	F	03/20/2014	MIZUHO SECURITIES USA INC.	03/21/2014	Various	10,000,000	9,975,400	10,040,000	9,975,400							64,600	64,600		
61166W-AP-6	MONSANTO CO		06/26/2014	CITIGROUP GLOBAL MARKETS	06/27/2014	Various	10,000,000	9,920,700	9,970,288	9,920,702		2		2			49,586	49,586	611	
61166W-AS-0	MONSANTO CO		06/26/2014	JPMORGAN CHASE & CO.	08/07/2014	RBC DOMINION SECURITIES	10,000,000	9,999,000	10,020,800	9,999,021		21		21			21,779	21,779	24,201	
61166W-AT-8	MONSANTO COMPANY		06/26/2014	JPMORGAN CHASE & CO.	08/27/2014	MORGAN STANLEY	15,000,000	14,972,250	15,059,400	14,972,858		608		608			86,542	86,542	69,896	
61166W-AU-5	MONSANTO COMPANY		06/26/2014	JPMORGAN CHASE & CO.	07/01/2014	Various	5,000,000	4,997,000	5,015,950	4,997,001		1		1			18,949	18,949	312	
617446-7Y-9	MORGAN STANLEY		09/03/2014	MORGAN STANLEY	09/23/2014	MORGAN STANLEY	2,500,000	2,495,600	2,472,175	2,495,614		14		14			(23,439)	(23,439)	5,438	
55354G-AA-8	MSCI INC		11/05/2014	JPMORGAN CHASE & CO.	11/26/2014	MORGAN STANLEY	510,000	510,000	526,575	510,000							16,575	16,575	893	
553331-AA-7	MULTIPLAN INC		03/18/2014	JPMORGAN CHASE & CO.	03/19/2014	STERNE AGEE CLEARING INC.	925,000	925,000	950,438	925,000							25,438	25,438		
65477P-AC-5	NAROT_14-A ABS		07/28/2014	MORGAN STANLEY	12/08/2014	WELLS FARGO	18,070,000	18,016,355	18,002,238	18,026,449		10,095		10,095			(24,212)	(24,212)	52,764	5,782
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC		11/17/2014	WELLS FARGO	11/25/2014	Various	12,500,000	12,455,375	12,616,315	12,455,388		13		13			160,927	160,927	13,544	
63938C-AA-6	NAVIENT CORP		11/03/2014	JPMORGAN CHASE & CO.	11/26/2014	MORGAN STANLEY	600,000	596,190	595,500	596,230		40		40			(730)	(730)	2,167	
G6361C-AD-8	NCL CORP (VOYAGER VESSEL) TLB		12/04/2014	J. P. MORGAN SECURITIES, INC.	12/05/2014	J. P. MORGAN SECURITIES, INC.	500,000	497,500	500,000	497,501		1		1			2,499	2,499	56	
62886H-AL-5	NCL CORPORATION LTD	F	11/05/2014	BARCLAYS	11/05/2014	STERNE AGEE CLEARING INC.	1,475,000	1,475,000	1,493,438	1,475,000							18,438	18,438		
628865-AC-1	NCR CORP		06/18/2014	BANK OF AMERICA/MERRILL LYNCH	07/23/2014	EXCHNG_NR	4,800,000	5,215,500	5,210,809	5,210,809		(4,691)		(4,691)					32,300	5,206
62886E-AS-7	NCR CORP		07/23/2014	EXCHANGE	12/03/2014	Various	4,800,000	5,210,809	5,036,000	5,191,903		(18,906)		(18,906)			(155,903)	(155,903)	141,100	32,300
64110D-AE-4	NETAPP INC		06/02/2014	JPMORGAN CHASE & CO.	07/01/2014	Various	10,000,000	9,968,300	10,012,170	9,968,644		344		344			43,526	43,526	28,969	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64110L-AF-3	NETFLIX INC		02/04/2014	MORGAN STANLEY	02/05/2014	Various	1,870,000	1,870,000	1,874,675	1,870,000							4,675	4,675		
65409Q-BB-7	NIELSEN FINANCE LLC		06/23/2014	JPMORGAN CHASE & CO.	09/08/2014	Various	5,700,000	5,715,000	5,729,531	5,714,861		(139)		(139)			14,671	14,671	64,313	48,333
65409Y-BC-8	NIELSEN FINANCE LLC CLASS B-1 TL		05/16/2014	J. P. MORGAN SECURITIES, INC.	11/14/2014	Various	1,000,000	1,000,000	992,538	1,000,000							(7,463)	(7,463)	12,122	
655044-AJ-4	NOBLE ENERGY INC		11/04/2014	BANK OF AMERICA/MERRILL LYNCH	11/05/2014	Various	15,000,000	14,889,750	15,000,006	14,889,754		4		4			110,252	110,252	2,020	
65557Q-AB-8	NORD ANGLIA EDUCATION LTD TL		05/23/2014	GOLDMAN, SACHS & CO.	07/09/2014	Various	1,500,000	1,492,500	1,503,750	1,492,618		118		118			11,132	11,132	8,450	
668074-AU-1	NORTHWESTERN CORPORATION		11/05/2014	CREDIT SUISSE	11/13/2014	Various	5,000,000	5,000,000	5,005,334	5,000,000							5,334	5,334	1,547	
66977W-AP-4	NOVA CHEMICALS CORP	A	10/17/2014	BARCLAYS	10/29/2014	Various	1,700,000	1,700,000	1,728,900	1,700,000							28,900	28,900	472	
629377-BU-5	NRG ENERGY INC		02/12/2014	RBC DOMINION SECURITIES	03/26/2014	DEUTSCHE BANK AG	3,000,000	3,120,000	3,097,500	3,118,208		(1,792)		(1,792)			(20,708)	(20,708)	108,208	84,469
629377-BV-3	NRG ENERGY INC		01/10/2014	Various	10/31/2014	Various	2,975,000	2,975,000	2,976,875	2,975,000							1,875	1,875	123,681	
67054L-AA-5	NUMERICABLE GROUP SA	F	04/23/2014	JPMORGAN CHASE & CO.	05/01/2014	DEUTSCHE BANK AG	4,000,000	4,000,000	4,055,000	4,000,000							55,000	55,000		
67054L-AB-3	NUMERICABLE GROUP SA	F	04/23/2014	JPMORGAN CHASE & CO.	05/01/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	5,000,000	5,168,750	5,000,000							168,750	168,750		
67054L-AC-1	NUMERICABLE GROUP SA	F	04/23/2014	JPMORGAN CHASE & CO.	05/01/2014	BNP CAPITAL MARKETS	1,600,000	1,600,000	1,654,000	1,600,000							54,000	54,000		
67090F-AG-1	NUVEEN INVESTMENTS INC		09/11/2014	JEFFERIES & COMPANY, INC.	11/10/2014	Various	5,500,000	6,431,875	6,085,750	6,381,262		(50,613)		(50,613)			(295,512)	(295,512)	605,271	184,656
62947Q-AQ-1	NXP BV/NXP FUNDING LLC	F	01/17/2014	OPPENHEIMER & CO., INC.	07/14/2014	OPPENHEIMER & CO., INC.	7,000,000	7,096,250	7,043,750	7,086,246		(10,004)		(10,004)			(42,496)	(42,496)	164,792	37,917
67576J-AA-9	ODEBRECHT OIL & GAS FINANCE LTD	F	06/10/2014	ITAU USA SECURITIES INC	06/11/2014	Various	4,000,000	4,000,000	4,068,250	4,000,000							68,250	68,250		
677050-AK-2	OGLETHORPE POWER CORP		06/09/2014	GOLDMAN, SACHS & CO.	06/13/2014	WELLS FARGO	5,000,000	4,968,500	5,003,300	4,968,508		8		8			34,792	34,792	3,792	
681904-AS-7	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	11/26/2014	STERNE AGEE CLEARING INC.	375,000	375,000	380,625	375,000							5,625	5,625	544	
681904-AT-5	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	11/26/2014	STERNE AGEE CLEARING INC.	240,000	240,000	244,200	240,000							4,200	4,200	367	
68233J-AW-4	ONCOR ELECTRIC DELIVERY COMPANY LL		05/08/2014	BARCLAYS	12/26/2014	EXCHNG_NR	15,000,000	14,984,250	14,986,091	14,986,091		1,841		1,841					200,667	
68235P-AA-6	ONE GAS INC		01/13/2014	Various	10/10/2014	EXCHNG_NR	20,250,000	20,250,000	20,250,000	20,250,000									294,587	
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS	12/15/2014	CITIGROUP GLOBAL MARKETS	750,000	750,000	742,500	750,000							(7,500)	(7,500)	984	
68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS	12/15/2014		750,000	750,000	746,250	750,000							(3,750)	(3,750)	1,057	
68389X-AX-3	ORACLE CORPORATION		06/30/2014	JPMORGAN CHASE & CO.	10/27/2014	Various	25,000,000	24,972,000	25,114,950	24,973,328		1,328		1,328			141,622	141,622	148,438	
685218-AB-5	ORANGE SA	F	01/30/2014	BANK OF AMERICA/MERRILL LYNCH	01/30/2014	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,981,050	5,077,100	4,981,050							96,050	96,050		
688225-AG-6	OSHKOSH CORP		09/29/2014	JPMORGAN CHASE & CO.	12/22/2014	BARCLAYS	650,000	656,500	663,000	656,255		(245)		(245)			6,745	6,745	11,161	3,009
690732-AE-2	OWENS & MINOR INC		09/11/2014	JPMORGAN CHASE & CO.	09/15/2014	Various	7,000,000	6,973,540	7,001,400	6,973,551		11		11			27,849	27,849	1,701	
69138E-AK-5	OXBOW CARBON LLC TLB		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/25/2014	Various	1,925,000		1,932,125	1,916,904		601		601			15,221	15,221	20,441	
69371R-L8-7	PACCAR FINANCIAL CORP		06/03/2014	BANK OF AMERICA/MERRILL LYNCH	07/07/2014	SUSQUEHANNA FINANCIAL GROUP LLLP	5,000,000	4,993,550	4,982,650	4,993,750		200		200			(11,100)	(11,100)	5,194	
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.	02/28/2014	MORGAN STANLEY	5,000,000	4,995,050	5,040,250	4,995,066		16		16			45,184	45,184	7,292	
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.	02/19/2014	Various	5,000,000	4,978,650	5,004,251	4,978,652		2		2			25,599	25,599	1,319	
69884L-AA-7	PAPERWORKS INDUSTRIES INC		07/30/2014	JEFFERIES & COMPANY, INC.	07/30/2014	JEFFERIES & COMPANY, INC.	250,000	250,000	253,750	250,000							3,750	3,750		
704549-AM-6	PEABODY ENERGY CORP		07/31/2014	Various	08/14/2014	NOMURA SECURITIES INTERNATIONAL INC	2,000,000	1,905,000	1,977,500	1,905,391		391		391			72,109	72,109	32,639	27,778
713448-CQ-9	PEPSICO INC		10/17/2014	JPMORGAN CHASE & CO.	10/20/2014	JPMORGAN CHASE & CO.	2,000,000	1,997,300	2,016,480	1,997,300							19,180	19,180	236	
71647N-AH-2	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	TRANSFER	06/09/2014	Various	10,000,000	9,974,300	10,246,475	9,975,005		705		705			271,470	271,470	92,083	
71647N-AM-1	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	CITIGROUP GLOBAL MARKETS	03/11/2014	Various	5,000,000	4,988,600	5,041,750	4,988,600							53,150	53,150		
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	F	03/10/2014	JPMORGAN CHASE & CO.	03/11/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,958,300	5,008,550	4,958,300							50,250	50,250		
71656L-AW-1	PETROLEOS MEXICANOS	F	01/15/2014	DEUTSCHE BANK AG	10/28/2014	Various	10,000,000	10,000,000	10,177,100	10,000,000							177,100	177,100	240,332	
71656L-AX-9	PETROLEOS MEXICANOS	F	01/15/2014	DEUTSCHE BANK AG	01/16/2014	GOLDMAN, SACHS & CO.	5,000,000	4,972,650	5,005,000	4,972,650							32,350	32,350	3,385	3,385
71656L-BA-8	PETROLEOS MEXICANOS	F	10/06/2014	JPMORGAN CHASE & CO.	11/12/2014	Various	10,000,000	9,942,300	10,078,750	9,942,636		336		336			136,114	136,114	31,875	
717081-DL-4	PFIZER INC		05/12/2014	BANK OF AMERICA/MERRILL LYNCH	05/30/2014	BNP CAPITAL MARKETS	10,000,000	9,981,100	10,070,800	9,981,290		190		190			89,510	89,510	11,083	
718546-AL-8	PHILLIPS 66		11/12/2014	MITSUBISHI UFJ SECURITIES (USA)	12/03/2014	Various	10,000,000	9,809,900	9,982,490	9,810,038		138		138			172,452	172,452	24,036	
724479-AJ-9	PITNEY BOWES INC		03/04/2014	JPMORGAN CHASE & CO.	03/05/2014	Various	4,000,000	3,966,200	3,980,165	3,966,200							13,965	13,965		
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		12/02/2014	BARCLAYS	12/03/2014	Various	10,000,000	9,987,600	10,005,301	9,987,600							17,701	17,701		
731745-AM-7	POLYMER GROUP INC		06/04/2014	CITIGROUP GLOBAL MARKETS	06/04/2014	CITIGROUP GLOBAL MARKETS	950,000	950,000	959,500	950,000							9,500	9,500		
733174-AJ-5	POPULAR INC		06/26/2014	JPMORGAN CHASE & CO.	06/26/2014	Various	3,650,000	3,650,000	3,723,000	3,650,000							73,000	73,000		

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
73358W-RQ-9	PORT AUTH N Y & N J		01/23/2014	BANK OF AMERICA/MERRILL LYNCH	01/23/2014	BANK OF AMERICA/MERRILL LYNCH	9,000,000	9,000,000	9,114,930	9,000,000							114,930	114,930		
737446-AE-4	POST HOLDINGS INC		03/12/2014	GOLDMAN, SACHS & CO.	03/12/2014	GOLDMAN, SACHS & CO.	3,150,000	3,331,125	3,346,875	3,331,125							15,750	15,750	71,466	71,466
737446-AG-9	POST HOLDINGS INC		07/24/2014	BARCLAYS	08/19/2014	Various	4,750,000	4,767,500	4,688,906	4,767,349		(151)		(151)			(78,442)	(78,442)	47,533	19,000
69352P-AJ-2	PPL CAPITAL FUNDING INC		03/05/2014	CREDIT SUISSE	03/24/2014	Various	4,000,000	3,995,040	4,007,600	3,995,043		3		3			12,557	12,557	7,500	
69352P-AK-9	PPL CAPITAL FUNDING INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH	03/07/2014	BARCLAYS	4,000,000	3,986,880	3,964,400	3,986,886		6		6			(22,486)	(22,486)	878	
74348T-AN-2	PROSPECT CAPITAL CORP		04/10/2014	Various	04/10/2014	Various	5,500,000	5,567,500	5,576,875	5,567,500							9,375	9,375	3,333	3,333
744560-BG-0	PUBLIC SERVICE ELECTRIC AND GAS CO		05/28/2014	MORGAN STANLEY	06/27/2014	JPMORGAN CHASE & CO.	18,000,000	17,967,420	17,839,800	17,967,941		521		521			(128,141)	(128,141)	27,000	
747262-AN-3	QVC INC		03/11/2014	TRANSFER	06/17/2014	EXCHNG_NR	15,000,000	14,974,200	14,975,377	14,975,377		1,177		1,177					115,885	
747262-AV-5	QVC INC		08/07/2014	MORGAN STANLEY	12/08/2014	Various	15,000,000	14,967,600	15,016,228	14,967,790		190		190			48,437	48,437	170,313	
21688A-AA-0	RABOBANK NEDERLAND (NY BRANCH)	F	01/07/2014	GOLDMAN, SACHS & CO.	07/10/2014	GOLDMAN, SACHS & CO.	20,000,000	19,885,600	20,183,000	19,896,504		10,904		10,904			286,496	286,496	226,250	
761118-JL-3	RALI_05-QS14 RMBS		02/05/2014	CREDIT SUISSE	03/01/2014	Various	19,562,299	17,948,409	18,029,633	17,903,282		(45,128)		(45,128)			126,352	126,352	104,299	29,343
75007P-AC-3	RANPAK CORP 1ST LIEN TERM LOAN		10/15/2014	CREDIT SUISSE	10/17/2014	CREDIT SUISSE	1,000,000	997,500	1,000,000	997,502		2		2			2,498	2,498	264	
75508E-AA-6	RAYONIER AM PRODUCTS INC		06/03/2014	Various	12/16/2014	Various	8,900,000	8,984,063	8,168,094	8,980,128		(3,935)		(3,935)			(812,034)	(812,034)	143,199	2,460
75606D-AA-9	REALOGY GROUP LLC		04/02/2014	JPMORGAN CHASE & CO.	04/10/2014	CITIGROUP GLOBAL MARKETS	1,600,000	1,600,000	1,610,000	1,600,000							10,000	10,000	1,600	
758766-AH-2	REGAL ENTERTAINMENT GROUP		02/25/2014	CREDIT SUISSE	02/25/2014	CREDIT SUISSE	750,000	750,000	759,375	750,000							9,375	9,375		
75886A-AL-2	REGENCY ENERGY PARTNERS LP		02/04/2014	BANK OF AMERICA/MERRILL LYNCH	02/05/2014	BANK OF AMERICA/MERRILL LYNCH	2,200,000	2,165,306	2,202,750	2,165,306							37,444	37,444		
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		04/24/2014	Various	09/15/2014	Various	23,505,938	65,962,501	13,112,115	13,159,570		(55,480,484)		(55,480,484)			(47,455)	(47,455)	292,095	
762760-AA-4	RICE ENERGY INC		04/16/2014	BARCLAYS	04/16/2014	STERNE AGEE CLEARING INC.	1,000,000	1,000,000	1,012,500	1,000,000							12,500	12,500		
76363P-AE-5	RICHLAND CNTY S C ENVIRONMENTA		03/18/2014	U.S. BANCORP	04/04/2014	Various	4,500,000	4,500,000	4,581,030	4,500,000							81,030	81,030	2,314	
771196-BB-7	ROCHE HOLDINGS INC	R	09/22/2014	JPMORGAN CHASE & CO.	10/24/2014	Various	25,000,000	24,930,750	25,428,380	24,931,233		483		483			497,147	497,147	38,653	
77340R-AH-0	ROCKIES EXPRESS PIPELINE		01/07/2014	TRANSFER	07/10/2014	RBC DOMINION SECURITIES	4,500,000	4,511,250	4,561,875	4,506,822		(4,428)		(4,428)			55,053	55,053	129,892	41,438
77340R-AP-2	ROCKIES EXPRESS PIPELINE		02/12/2014	RBC DOMINION SECURITIES	02/25/2014	RBC DOMINION SECURITIES	3,000,000	2,910,000	2,973,750	2,910,436		436		436			63,314	63,314	21,500	16,500
775109-BB-6	ROGERS COMMUNICATIONS INC	A	03/03/2014	CITIGROUP GLOBAL MARKETS	03/04/2014	SUSQUEHANNA FINANCIAL GROUP LLLP	5,000,000	4,961,550	4,938,700	4,961,550							(22,850)	(22,850)		
777779-AF-6	ROSETTA RESOURCES INC		05/21/2014	JPMORGAN CHASE & CO.	07/10/2014	JPMORGAN CHASE & CO.	2,500,000	2,500,000	2,587,500	2,500,000							87,500	87,500	18,767	
779382-AR-1	ROWAN COMPANIES INC		01/06/2014	BARCLAYS	01/07/2014	WELLS FARGO	5,000,000	4,994,900	5,015,700	4,994,900							20,800	20,800		
779382-AS-9	ROWAN COMPANIES INC		01/22/2014	Various	04/07/2014	Various	17,000,000	17,101,850	17,239,390	17,101,567		(283)		(283)			137,823	137,823	96,688	13,650
785592-AB-2	SABINE PASS LIQUEFACTION		02/12/2014	MORGAN STANLEY	03/24/2014	EXCHNG_NR	3,000,000	2,902,500	2,903,250	2,903,294		794		794			(44)	(44)	74,531	57,656
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE	11/28/2014	MORGAN STANLEY	3,000,000	2,903,250	3,060,000	2,908,934		5,684		5,684			151,066	151,066	192,146	74,531
785592-AF-3	SABINE PASS LIQUEFACTION LLC		06/20/2014	Various	11/24/2014	Various	10,575,000	10,746,875	10,866,301	10,741,225		(5,650)		(5,650)			125,077	125,077	250,492	19,965
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		11/24/2014	EXCHANGE	11/26/2014	MORGAN STANLEY	1,500,000	1,500,000	1,541,250	1,500,000							41,250	41,250	4,073	2,156
78572X-AE-1	SABRA HEALTH CARE LP		10/01/2014	Various	11/05/2014	Various	8,800,000	8,820,250	9,221,375	8,816,748		(3,502)		(3,502)			404,627	404,627	307,832	25,827
79543N-AE-7	SALIX PHARMA TL		04/24/2014	Various	11/21/2014	Various	25,837,500	13,131,250	12,997,650	13,116,880		(14,371)		(14,371)			(119,230)	(119,230)	304,155	
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		02/06/2014	SEIBERT, BRANFORD INC.	02/06/2014	SEIBERT, BRANFORD INC.	11,000,000	11,000,000	11,117,500	11,000,000							117,500	117,500		
79970Y-AC-9	SANCHEZ ENERGY CORP		06/13/2014	RBC DOMINION SECURITIES	06/16/2014	STERNE AGEE CLEARING INC.	1,750,000	1,750,000	1,789,375	1,750,000							39,375	39,375		
80007P-AN-9	SANDRIDGE ENERGY INC		05/02/2014	KEYCORP	12/03/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,066,250	690,000	1,057,475		(8,775)		(8,775)			(367,475)	(367,475)	54,792	10,833
801056-AA-0	SANMINA CORP		05/20/2014	BANK OF AMERICA/MERRILL LYNCH	05/23/2014	BANK OF AMERICA/MERRILL LYNCH	1,750,000	1,750,000	1,756,563	1,750,000							6,563	6,563		
78420K-AA-1	SCIENTIFIC GAMES INTERNATIONAL INC		11/14/2014	JPMORGAN CHASE & CO.	12/03/2014	EXCHNG_NR	1,000,000	1,000,000	1,000,000	1,000,000									2,333	
78420K-AB-9	SCIENTIFIC GAMES INTERNATIONAL INC		11/14/2014	JPMORGAN CHASE & CO.	12/03/2014	EXCHNG_NR	3,500,000	3,145,275	3,146,151	3,146,151		876		876					11,667	
80874Y-AN-0	SCIENTIFIC GAMES INTERNATIONAL INC		05/21/2014	BANK OF AMERICA/MERRILL LYNCH	06/10/2014	BANK OF AMERICA/MERRILL LYNCH	5,500,000	5,383,125	5,445,000	5,383,435		310		310			61,565	61,565	8,484	
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		04/24/2014	Various	12/10/2014	Various	18,965,000	4,959,731	13,825,924	13,950,968		(4,499,752)		(4,499,752)			(125,044)	(125,044)	158,329	
81180W-AM-3	SEAGATE HDD CAYMAN	E	11/24/2014	MORGAN STANLEY	11/26/2014	MORGAN STANLEY	6,250,000	6,231,625	6,488,288	6,231,625							256,663	256,663		
81211K-AQ-3	SEALED AIR CORP		01/14/2014	BANK OF AMERICA/MERRILL LYNCH	07/10/2014	GOLDMAN, SACHS & CO.	3,000,000	3,375,000	3,303,750	3,300,832		(74,168)		(74,168)			2,918	2,918	203,125	82,604
81211L-AR-9	SEALED AIR CORP TERM B-1		01/10/2014	CITIBANK	07/25/2014	Various	1,000,000	1,000,000	1,000,000	1,000,000									16,333	
816851-AV-1	SEMPRA ENERGY		06/10/2014	JPMORGAN CHASE & CO.	06/16/2014	JPMORGAN CHASE & CO.	10,000,000	9,970,800	9,983,300	9,970,841		41		41			12,459	12,459	5,917	
81725W-AG-8	SENSATA TECHNOLOGIES BV	E	08/01/2014	BARCLAYS	10/14/2014	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,486,875	1,458,750	1,487,097		222		222			(28,347)	(28,347)	36,969	22,547
81725W-AH-6	SENSATA TECHNOLOGIES BV	E	10/07/2014	BARCLAYS	10/15/2014	CITIGROUP GLOBAL MARKETS	1,375,000	1,375,000	1,385,313	1,375,000							10,313	10,313	1,289	
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		01/21/2014	CREDIT SUISSE	04/24/2014	Various	249,361	248,737	638	638		46		46					3,060	

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
81753D-AB-6	SERTA SIMMONS HLDGS TL		04/24/2014	Various	08/07/2014	Various	8,000,000	4,052,500	4,012,500	4,048,743		(3,757)		(3,757)			(36,243)	(36,243)	77,675	
817565-CA-0	SERVICE CORPORATION INTERNATIONAL		04/28/2014	WELLS FARGO	10/09/2014	EXCHNG_NR	4,500,000	4,500,000	4,500,000	4,500,000									98,766	
81760H-AB-8	SERVICEMASTER CO INTIAL TL		08/08/2014	J. P. MORGAN SECURITIES, INC.	08/12/2014	J. P. MORGAN SECURITIES, INC.	1,500,000	1,485,000	1,496,250	1,485,020		20		20			11,230	11,230	(2,874)	
78413K-AB-8	SES GLOBAL AMERICAS HOLDING GP	R	03/17/2014	JPMORGAN CHASE & CO.	03/18/2014	JPMORGAN CHASE & CO.	5,000,000	4,871,800	4,912,300	4,871,800							40,500	40,500		
818097-AA-5	SEVENTY SEVEN ENERGY INC		11/28/2014	Various	12/22/2014	Various	6,350,000	5,763,000	5,767,942	5,766,348		3,348		3,348			1,595	1,595	183,372	117,172
165263-AA-2	SEVENTY SEVEN OPERATING LLC		06/12/2014	BANK OF AMERICA/MERRILL LYNCH	07/15/2014	Various	3,750,000	3,750,000	3,802,500	3,750,000							52,500	52,500	6,861	
82671A-AA-1	SIGNET UK FINANCE PLC	F	05/14/2014	JPMORGAN CHASE & CO.	05/14/2014	Various	5,000,000	4,979,950	5,000,575	4,979,950							20,625	20,625		
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		04/07/2014	GOLDMAN, SACHS & CO.	04/10/2014	BNP CAPITAL MARKETS	2,550,000	2,550,000	2,588,250	2,550,000							38,250	38,250		
828732-AB-3	SIMMONS FOODS INC		09/18/2014	WELLS FARGO	09/19/2014	WELLS FARGO	1,750,000	1,750,000	1,774,063	1,750,000							24,063	24,063		
82967N-AS-7	SIRIUS XM RADIO INC		05/01/2014	JPMORGAN CHASE & CO.	06/27/2014	JPMORGAN CHASE & CO.	1,725,000	1,725,000	1,794,000	1,725,000							69,000	69,000	16,100	
78454L-AJ-9	SM ENERGY CO		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	11/26/2014	STERNE AGEE CLEARING INC.	600,000	600,000	603,000	600,000							3,000	3,000	1,531	
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS CO		05/20/2014	WELLS FARGO	05/27/2014	JPMORGAN CHASE & CO.	3,000,000	2,968,140	2,986,950	2,968,141		1		1			18,809	18,809	1,125	
84850X-AB-8	SPIN HOLDCO (COINMACH) INITIAL TLB		04/14/2014	DEUTSCHE BANK SECURITIES	04/24/2014	Various	3,998,750	4,025,000	8,750	8,750		(503,384)		(503,384)					39,341	
85205T-AE-0	SPIRIT AEROSYSTEMS INC		03/05/2014	Various	04/30/2014	Various	4,500,000	4,560,000	4,545,000	4,558,859		(1,141)		(1,141)			(13,859)	(13,859)	23,406	
85207U-AA-3	SPRINT CORP		08/01/2014	BANK OF AMERICA/MERRILL LYNCH	11/17/2014	EXCHNG_NR	1,000,000	1,057,500	1,055,708	1,055,671		(1,829)		(1,829)			37	37	48,736	28,396
85207U-AB-1	SPRINT CORP		08/20/2014	Various	11/17/2014	Various	12,000,000	13,225,000	12,901,490	13,186,352		(38,648)		(38,648)			(284,862)	(284,862)	526,313	153,125
85207U-AF-2	SPRINT CORP		11/17/2014	EXCHANGE	12/17/2014	BARCLAYS	1,500,000	1,648,678	1,455,000	1,647,447		(1,231)		(1,231)			(192,447)	(192,447)	31,828	20,344
85375C-BE-0	STANDARD PACIFIC CORP		11/03/2014	JPMORGAN CHASE & CO.	12/22/2014	Various	1,650,000	1,650,000	1,652,063	1,650,000							2,063	2,063	6,732	
858119-BA-7	STEEL DYNAMICS INC		09/04/2014	GOLDMAN, SACHS & CO.	11/26/2014	GOLDMAN, SACHS & CO.	400,000	400,000	415,000	400,000							15,000	15,000	4,726	
858119-BB-5	STEEL DYNAMICS INC		09/04/2014	Various	11/05/2014	Various	6,675,000	6,675,000	6,993,438	6,675,000							318,438	318,438	49,374	
863667-AF-8	STRYKER CORP		04/28/2014	GOLDMAN, SACHS & CO.	04/30/2014	CREDIT SUISSE	5,000,000	4,956,200	4,965,450	4,956,240		40		40			9,210	9,210	1,875	
863667-AG-6	STRYKER CORP		04/28/2014	BARCLAYS	05/01/2014	Various	5,000,000	4,977,550	4,989,925	4,977,554		4		4			12,371	12,371	2,734	
86425Q-AA-6	SUAM FINANCE BV	F	04/10/2014	MORGAN STANLEY	04/22/2014	Various	7,500,000	7,467,750	7,501,875	7,467,769		19		19			34,106	34,106	2,708	
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/12/2014	WELLS FARGO	05/12/2014	OPPENHEIMER & CO., INC.	1,750,000	1,750,000	1,763,125	1,750,000							13,125	13,125		
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROUP IN	F	03/26/2014	GOLDMAN, SACHS & CO.	03/28/2014	Various	12,500,000	12,500,000	12,538,698	12,500,000							38,698	38,698		
86614W-AC-0	SUMMIT MIDSTREAM HOLDINGS LLC		07/09/2014	DEUTSCHE BANK AG	07/10/2014	OPPENHEIMER & CO., INC.	450,000	450,000	453,375	450,000							3,375	3,375		
86680W-AB-1	SUN MERGER SUB INC		03/06/2014	BANK OF AMERICA/MERRILL LYNCH	07/10/2014	OPPENHEIMER & CO., INC.	1,500,000	1,556,250	1,590,000	1,553,095		(3,155)		(3,155)			36,905	36,905	40,146	9,792
86737N-AA-6	SUNGARD AVAILABILITY SERVICES CAPI		03/26/2014	DEUTSCHE BANK AG	07/29/2014	Various	5,825,000	5,845,000	5,247,200	5,844,366		(634)		(634)			(597,166)	(597,166)	131,468	
86736G-ZZ-0	SUNGARD DATA TRANCHE E TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	09/16/2014	Various	11,207,815		11,230,315	11,319,600		(5,831)		(5,831)			(89,285)	(89,285)	118,067	
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		11/12/2014	WELLS FARGO	11/25/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,966,550	5,129,300	4,966,567		17		17			162,733	162,733	10,403	
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		03/31/2014	RBS SECURITIES INC	04/01/2014	CITIGROUP GLOBAL MARKETS	3,500,000	3,492,090	3,502,275	3,492,092		2		2			10,183	10,183	413	
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		03/31/2014	RBS SECURITIES INC	04/03/2014	STERNE AGEE CLEARING INC.	5,000,000	4,991,800	5,000,000	4,991,802		2		2			8,198	8,198	3,681	
868536-AW-3	SUPERVALU INC		11/10/2014	GOLDMAN, SACHS & CO.	11/10/2014	STERNE AGEE CLEARING INC.	1,200,000	1,200,000	1,204,500	1,200,000							4,500	4,500		
86960B-AG-7	SVENSKA HANDELSBANKEN AB	F	06/10/2014	JPMORGAN CHASE & CO.	07/09/2014	Various	20,000,000	19,980,200	20,053,200	19,980,425		225		225			72,775	72,775	26,875	
87165B-AB-9	SYNCHRONY FINANCIAL		08/06/2014	JPMORGAN CHASE & CO.	08/27/2014	JPMORGAN CHASE & CO.	20,000,000	19,952,800	20,256,500	19,953,275		475		475			303,225	303,225	32,500	
87165B-AC-7	SYNCHRONY FINANCIAL		08/06/2014	JPMORGAN CHASE & CO.	08/20/2014	DEUTSCHE BANK AG	7,000,000	6,987,540	7,085,750	6,987,601		61		61			98,149	98,149	10,208	
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL		04/24/2014	Various	09/09/2014	Various	7,000,000	2,007,500	4,968,750	5,013,171		(1,335)		(1,335)			(44,421)	(44,421)	91,358	
871829-AT-4	SYSCO CORPORATION		09/23/2014	GOLDMAN, SACHS & CO.	10/01/2014	CITIGROUP GLOBAL MARKETS	20,000,000	19,956,200	20,221,200	19,956,263		63		63			264,937	264,937	6,667	
89231M-AC-9	TAOT_14-A ABS		07/28/2014	BANK OF AMERICA/MERRILL LYNCH	10/09/2014	DEUTSCHE BANK AG	25,015,000	24,966,143	24,975,914	24,971,598		5,455		5,455			4,316	4,316	41,900	7,449
89231R-AD-6	TAOT_2014-B ABS		06/10/2014	RBS SECURITIES INC	12/03/2014	WELLS FARGO	26,000,000	25,995,671	26,016,250	25,996,283		612		612			19,967	19,967	162,731	
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		10/23/2014	BANK OF AMERICA/MERRILL LYNCH	11/19/2014	MORGAN STANLEY	1,100,000	1,100,000	1,116,500	1,100,000							16,500	16,500	3,277	
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		02/28/2014	JPMORGAN CHASE & CO.	03/18/2014	Various	2,000,000	2,000,000	1,981,250	2,000,000							(18,750)	(18,750)	3,750	
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS		09/15/2014	JPMORGAN CHASE & CO.	09/16/2014	Various	6,000,000	5,994,420	6,073,108	5,994,420							78,687	78,687	817	
87901B-AA-0	TEEKAY OFFSHORE PARTNERS LP	E	06/04/2014	STERNE AGEE CLEARING INC.	06/25/2014	Various	9,275,000	9,287,500	9,314,067	9,287,417		(83)		(83)			26,649	26,649	35,933	3,000
879369-AC-0	TELEFLEX INC		05/16/2014	BANK OF AMERICA/MERRILL LYNCH	05/23/2014	Various	1,475,000	1,475,000	1,493,438	1,475,000							18,438	18,438	1,021	
87243Q-AA-4	TENET HEALTHCARE CORP		04/02/2014	BANK OF AMERICA/MERRILL LYNCH	05/09/2014	EXCHNG_NR	4,625,000	4,960,313	4,955,706	4,956,329		(3,984)		(3,984)			(622)	(622)	29,292	4,625
88033G-BP-4	TENET HEALTHCARE CORP		01/13/2014	WELLS FARGO	04/02/2014	BANK OF AMERICA/MERRILL LYNCH	4,625,000	5,162,656	5,093,281	5,139,460		(23,196)		(23,196)			(46,179)	(46,179)	125,260	60,221
88033G-CF-5	TENET HEALTHCARE CORP		06/11/2014	BARCLAYS	06/11/2014	Various	4,825,000	4,837,375	4,862,531	4,837,375							25,156	25,156	12,587	12,031
88033G-CE-8	TENET HEALTHCARE CORPORATION		03/06/2014	Various	04/10/2014	Various	12,000,000	13,416,250	13,381,250	13,400,166		(16,084)		(16,084)			(18,916)	(18,916)	520,451	403,316

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
88037E-AJ-0	TENNECO INC		12/02/2014	Various	12/02/2014	CANTOR FITZGERALD	875,000	876,250	879,375	876,250							3,125	3,125		
881609-BA-8	TESORO CORP		08/04/2014	STERNE AGEE CLEARING INC.	08/13/2014	BARCLAYS	1,000,000	971,250	995,000	971,325		75		75			23,675	23,675	21,354	19,646
88160Q-AG-8	TESORO LOGISTICS LP		10/22/2014	BANK OF AMERICA/MERRILL LYNCH	10/23/2014	BANK OF AMERICA/MERRILL LYNCH	500,000	500,000	507,500	500,000							7,500	7,500		
88160Q-AH-6	TESORO LOGISTICS LP		10/22/2014	BANK OF AMERICA/MERRILL LYNCH	10/23/2014	BANK OF AMERICA/MERRILL LYNCH	500,000	500,000	513,750	500,000							13,750	13,750		
883203-BT-7	TEXTRON INC		01/23/2014	CITIGROUP GLOBAL MARKETS	02/19/2014	Various	10,000,000	9,983,600	10,071,350	9,983,676		76		76			87,674	87,674	13,688	
883203-BV-2	TEXTRON INC		10/23/2014	BANK OF AMERICA/MERRILL LYNCH	12/01/2014	RBC DOMINION SECURITIES	10,000,000	9,990,300	10,093,000	9,990,360		60		60			102,640	102,640	30,139	
36162J-AA-4	THE GEO GROUP INC		09/22/2014	BANK OF AMERICA/MERRILL LYNCH	11/05/2014	Various	6,000,000	6,000,000	6,162,500	6,000,000							162,500	162,500	37,372	
887228-AA-2	TIME INC (USA)		08/06/2014	Various	08/25/2014	Various	10,475,000	10,453,250	10,508,688	10,452,495		(755)		(755)			56,192	56,192	167,513	104,235
88723A-AB-4	TIME INC. TL		06/09/2014	CITIBANK	06/12/2014	CITIBANK	1,000,000	990,000	996,250	990,010		10		10			6,240	6,240	354	
88732J-BB-3	TIME WARNER CABLE INC		02/03/2014	Various	03/03/2014	Various	8,000,000	6,679,560	8,364,140	6,681,188		1,628		1,628			1,682,952	1,682,952	226,111	182,569
887317-AU-9	TIME WARNER INC		05/20/2014	CITIGROUP GLOBAL MARKETS	07/11/2014	MORGAN STANLEY	5,000,000	4,946,500	4,865,475	4,946,609		109		109			(81,134)	(81,134)	30,677	
87258W-AB-1	TMK HAWK PARENT FIRST LIEN		10/10/2014	CREDIT SUISSE	10/27/2014	CREDIT SUISSE	2,000,000	1,990,000	1,995,000	1,990,055		55		55			4,945	4,945	2,977	
87264A-AC-9	T-MOBILE USA INC		04/09/2014	Various	09/24/2014	Various	5,250,000	5,625,000	5,464,125	5,538,793		(86,207)		(86,207)			(74,668)	(74,668)	366,401	150,019
87264A-AL-9	T-MOBILE USA INC		02/11/2014	TRANSFER	08/28/2014	Various	5,000,000	5,088,268	5,267,500	5,084,600		(5,714)		(5,714)			182,900	182,900	304,750	119,618
87264A-AM-7	T-MOBILE USA INC		09/03/2014	DEUTSCHE BANK AG	09/30/2014	BANK OF AMERICA/MERRILL LYNCH	500,000	500,000	499,375	500,000							(625)	(625)	2,333	
87261S-AB-5	TMS INTERNATIONAL CORP TLB (TUBE CITY)		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	09/05/2014	Various	1,246,875		1,254,648	1,241,264		290		290			13,384	13,384	13,956	
89114Q-AS-7	TORONTO-DOMINION BANK/THE	A	06/26/2014	GOLDMAN, SACHS & CO.	07/16/2014	CANTOR FITZGERALD	10,000,000	9,987,700	9,949,600	9,987,824		124		124			(38,224)	(38,224)	11,215	
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO		12/08/2014	JPMORGAN CHASE & CO.	12/12/2014	Various	10,000,000	9,992,400	10,096,475	9,992,404		4		4			104,071	104,071	2,674	
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		01/27/2014	DEUTSCHE BANK SECURITIES	04/09/2014	Various	997,425	997,425	997,425	997,425									8,475	
89346D-AG-2	TRANSALTA CORP	A	05/29/2014	HSBC SECURITIES, INC.	07/07/2014	BARCLAYS	15,000,000	14,983,050	15,011,700	14,983,617		567		567			28,083	28,083	29,292	
893647-AU-1	TRANSDIGM INC		06/04/2014	Various	10/06/2014	Various	8,875,000	8,920,000	8,972,503	8,918,039		(1,961)		(1,961)			54,465	54,465	148,208	1,667
893647-AV-9	TRANSDIGM INC		05/20/2014	MORGAN STANLEY	10/10/2014	Various	1,800,000	1,800,000	1,841,250	1,800,000							41,250	41,250	25,603	
893647-AW-7	TRANSDIGM INC		10/06/2014	EXCHANGE	12/17/2014	Various	2,800,000	2,808,324	2,786,000	2,808,318		(7)		(7)			(22,318)	(22,318)	67,733	56,933
89469A-AB-0	TREEHOUSE FOODS INC		03/20/2014	Various	04/01/2014	BANK OF AMERICA/MERRILL LYNCH	5,250,000	5,261,563	5,309,688	5,261,544		(18)		(18)			48,143	48,143	6,229	3,792
89604B-AR-9	TRIBUNE CO INITIAL TL		04/24/2014	Various	11/04/2014	Various	21,972,500	10,972,500	10,996,918	10,978,303		5,803		5,803			18,615	18,615	244,384	
873050-CG-4	TTX COMPANY		06/09/2014	CITIGROUP GLOBAL MARKETS	06/23/2014	Various	10,000,000	9,937,600	10,001,550	9,937,619		19		19			63,931	63,931	9,042	
880591-ER-9	TVA		09/24/2014	MORGAN STANLEY	09/25/2014	BARCLAYS	15,000,000	14,841,000	14,898,150	14,841,000							57,150	57,150		
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	07/10/2014	Various	1,936,000		1,936,000	1,936,000		(18,059)		(18,059)					21,733	
90170W-AE-4	TWIN RIVER MGMT CLSG DATE TL		08/04/2014	DEUTSCHE BANK SECURITIES	10/06/2014	Various	5,000,000	4,950,000	5,005,050	4,951,214		1,214		1,214			53,836	53,836	52,672	
90932P-AA-6	UNITED AIRLINES INC		03/24/2014	MORGAN STANLEY	03/24/2014	Various	10,000,000	10,000,000	10,037,500	10,000,000							37,500	37,500		
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		03/06/2014	TRANSFER	07/24/2014	GOLDMAN, SACHS & CO.	1,204,000	1,267,210	1,255,170	1,264,149		(3,061)		(3,061)			(8,979)	(8,979)	52,374	24,682
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		03/12/2014	MORGAN STANLEY	03/12/2014	BNP CAPITAL MARKETS	1,650,000	1,650,000	1,658,250	1,650,000							8,250	8,250		
911365-AX-2	UNITED RENTALS NORTH AM		03/12/2014	MORGAN STANLEY	04/01/2014	OPPENHEIMER & CO., INC.	3,350,000	3,525,875	3,559,375	3,525,388		(487)		(487)			33,987	33,987	62,126	57,566
914908-AU-2	UNIVISION COM 2013 INCREM TL		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/18/2014	Various	6,930,000		6,895,438	6,891,623		2,036		2,036			3,814	3,814	85,525	
914908-AV-0	UNIVISION COM REPLACE 1ST LIEN TL		04/24/2014	Various	08/13/2014	Various	7,969,925	3,962,133	3,984,987	3,964,186		2,053		2,053			20,801	20,801	69,832	
903243-AD-5	URS CORP		01/15/2014	EXCHANGE	10/24/2014	TENDER OFFER	10,000,000	9,990,901	10,100,000	9,988,698		(2,203)		(2,203)			111,302	111,302	423,208	124,694
90349Y-AC-0	US ECOLOGY INC. TL		07/23/2014	WELLS FARGO	08/04/2014	WELLS FARGO	1,000,000	1,007,500	1,002,500	1,007,469		(31)		(31)			(4,969)	(4,969)	1,350	
91911X-AM-6	VALEANT PHARMACEUTICALS		06/26/2014	BANK OF AMERICA/MERRILL LYNCH	08/01/2014	CREDIT SUISSE	2,000,000	2,132,500	2,090,000	2,127,761		(4,739)		(4,739)			(37,761)	(37,761)	48,611	35,000
92867R-AC-3	VALET_14-1 ABS		08/12/2014	WELLS FARGO	12/03/2014	WELLS FARGO	38,606,000	38,575,839	38,461,228	38,580,069		4,230		4,230			(118,841)	(118,841)	136,622	24,397
92277G-AC-1	VENTAS REALTY LP		04/10/2014	CITIGROUP GLOBAL MARKETS	04/21/2014	Various	10,000,000	9,981,500	9,963,000	9,981,593		93		93			(18,593)	(18,593)	1,910	
92277G-AD-9	VENTAS REALTY LP		04/10/2014	CITIGROUP GLOBAL MARKETS	04/11/2014	WELLS FARGO	10,000,000	9,930,400	9,932,900	9,930,400							2,500	2,500		
92343V-BG-8	VERIZON COMMUNICATIONS		01/23/2014	BARCLAYS	02/27/2014	UNION BANK OF SWITZERLAND	5,000,000	4,168,250	4,240,200	4,169,573		1,323		1,323			70,627	70,627	65,771	46,521
92343V-BZ-6	VERIZON COMMUNICATIONS INC		03/10/2014	CITIGROUP GLOBAL MARKETS	03/12/2014	GOLDMAN, SACHS & CO.	10,000,000	9,992,500	9,977,600	9,992,500							(14,900)	(14,900)		
92343V-CB-8	VERIZON COMMUNICATIONS INC		03/10/2014	TRANSFER	10/15/2014	GOLDMAN, SACHS & CO.	6,000,000	5,992,800	6,168,120	5,993,564		764		764			174,556	174,556	90,525	
92343V-CQ-5	VERIZON COMMUNICATIONS INC		10/22/2014	MORGAN STANLEY	11/13/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,963,800	4,879,150	4,963,860		60		60			(84,710)	(84,710)	11,611	
92553P-AW-2	VIACOM INC		03/04/2014	MORGAN STANLEY	03/05/2014	GOLDMAN, SACHS & CO.	5,000,000	4,991,550	5,002,800	4,991,550							11,250	11,250		
92553P-AX-0	VIACOM INC		03/04/2014	DEUTSCHE BANK AG	03/05/2014	MORGAN STANLEY	7,500,000	7,439,400	7,440,600	7,439,400							1,200	1,200		
92553P-AZ-5	VIACOM INC		12/03/2014	MORGAN STANLEY	12/04/2014	JPMORGAN CHASE & CO.	3,335,000	3,319,759	3,345,005	3,319,759							25,246	25,246		

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
92660F-AG-9	VIDEOTRON LTD	A	03/26/2014	BANK OF AMERICA/MERRILL LYNCH	04/01/2014	BANK OF AMERICA/MERRILL LYNCH	3,350,000	3,350,000	3,375,125	3,350,000							25,125	25,125		
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	09/23/2014	BANK OF AMERICA/MERRILL LYNCH	09/30/2014	BANK OF AMERICA/MERRILL LYNCH	1,000,000	1,000,000	1,002,500	1,000,000							2,500	2,500		
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO		02/04/2014	UNION BANK OF SWITZERLAND	02/06/2014	Various	10,000,000	9,921,200	9,909,150	9,921,207		7		7			(12,057)	(12,057)	2,472	
92912E-AA-1	VPII ESCROW CORP	G	06/17/2014	BANK OF AMERICA/MERRILL LYNCH	06/26/2014	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,676,250	1,668,750	1,674,959		(1,291)		(1,291)			(6,209)	(6,209)	51,875	48,438
92912E-AC-7	VPII ESCROW CORP	G	03/28/2014	BANK OF AMERICA/MERRILL LYNCH	08/07/2014	CITIGROUP GLOBAL MARKETS	250,000	274,625	265,000	271,521		(3,104)		(3,104)			(6,521)	(6,521)	8,297	2,203
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		11/06/2014	GOLDMAN, SACHS & CO.	11/21/2014	MORGAN STANLEY	5,000,000	4,966,750	5,026,450	4,966,773		23		23			59,677	59,677	5,000	
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		11/06/2014	GOLDMAN, SACHS & CO.	11/21/2014	Various	5,000,000	4,999,200	5,088,830	4,999,200							89,630	89,630	2,133	
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	12/09/2014	Various	16,000,000	15,963,040	16,285,230	15,963,197		157		157			322,033	322,033	31,033	
931142-DQ-3	WAL-MART STORES INC		04/15/2014	GOLDMAN, SACHS & CO.	04/15/2014	Various	5,000,000	4,967,450	4,984,525	4,967,450							17,075	17,075		
25468P-DB-9	WALT DISNEY CO		05/28/2014	CITIGROUP GLOBAL MARKETS	07/09/2014	DEUTSCHE BANK AG	5,000,000	4,991,450	4,918,750	4,991,467		17		17			(72,717)	(72,717)	24,063	
94155U-AA-7	WATERJET HOLDINGS INC		01/24/2014	GOLDMAN, SACHS & CO.	01/24/2014	GOLDMAN, SACHS & CO.	600,000	600,000	612,750	600,000							12,750	12,750		
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)	08/04/2014	Various	1,481,250		1,483,097	1,457,946		1,172		1,172			25,151	25,151	12,516	
92890H-AB-8	WEA FINANCE LLC	R	09/10/2014	CITIGROUP GLOBAL MARKETS	09/12/2014	Various	15,000,000	14,970,000	15,065,500	14,970,000							95,500	95,500		
92890H-AA-0	WEA FINANCE LLC/WESTFIEL	R	09/10/2014	CITIGROUP GLOBAL MARKETS	09/12/2014	BARCLAYS	12,000,000	11,996,520	12,029,640	11,996,520							33,120	33,120		
94974B-GE-4	WELLS FARGO & CO		10/28/2014	WELLS FARGO	10/30/2014	Various	2,500,000	2,482,800	2,489,000	2,482,800							6,200	6,200		
94974B-FR-6	WELLS FARGO & COMPANY		01/16/2014	WELLS FARGO	02/03/2014	WELLS FARGO	3,000,000	2,994,930	3,024,630	2,994,954		24		24			29,676	29,676	3,000	
962178-AK-5	WEYERHAEUSER REAL ESTATE COMPANY		06/04/2014	CITIGROUP GLOBAL MARKETS	06/17/2014	CITIGROUP GLOBAL MARKETS	3,500,000	3,461,290	3,508,750	3,461,425		135		135			47,325	47,325	2,977	
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/04/2014	CITIGROUP GLOBAL MARKETS	06/04/2014	CITIGROUP GLOBAL MARKETS	3,375,000	3,312,563	3,366,563	3,312,563							54,000	54,000		
966244-AA-3	WHITEWAVE FOODS CO		09/12/2014	JPMORGAN CHASE & CO.	10/17/2014	JPMORGAN CHASE & CO.	500,000	500,000	511,250	500,000							11,250	11,250	2,613	
966387-AG-7	WHITING PETROLEUM CORP		11/25/2014	WELLS FARGO	12/31/2014	JPMORGAN CHASE & CO.	500,000	508,125	467,500	507,958		(167)		(167)			(40,458)	(40,458)	7,708	5,278
969457-BV-1	WILLIAMS COMPANIES INC		06/19/2014	BARCLAYS	06/24/2014	Various	10,000,000	9,977,300	10,055,250	9,977,302		2		2			77,948	77,948	3,993	
969457-BW-9	WILLIAMS COS INC		06/19/2014	CITIGROUP GLOBAL MARKETS	06/20/2014	BARCLAYS	10,000,000	9,973,800	10,002,400	9,973,806		6		6			28,594	28,594	1,264	
96950F-AM-6	WILLIAMS PARTNERS LP		02/27/2014	DEUTSCHE BANK AG	02/27/2014	Various	5,000,000	4,989,550	5,011,650	4,989,550							22,100	22,100		
96950F-AN-4	WILLIAMS PARTNERS LP		02/27/2014	BANK OF AMERICA/MERRILL LYNCH	02/27/2014	Various	5,000,000	4,983,800	5,039,100	4,983,800							55,300	55,300		
97314X-AK-0	WIND ACQUISITION FINANCE SA	F	04/08/2014	DEUTSCHE BANK AG	04/08/2014	DEUTSCHE BANK AG	1,400,000	1,400,000	1,419,250	1,400,000							19,250	19,250		
92933B-AF-1	WMG ACQUISITION CORP		03/26/2014	CREDIT SUISSE	04/10/2014	CITIGROUP GLOBAL MARKETS	375,000	375,000	382,500	375,000							7,500	7,500	352	
92933B-AH-7	WMG ACQUISITION CORP		06/16/2014	Various	10/23/2014	Various	3,275,000	3,285,000	3,247,750	3,284,490		(510)		(510)			(36,740)	(36,740)	76,059	26,250
98212B-AE-3	WPX ENERGY INC		09/03/2014	WELLS FARGO	11/26/2014	CIBC WORLD MARKETS	1,000,000	1,000,000	965,000	1,000,000							(35,000)	(35,000)	12,250	
383909-AE-8	WR GRACE & CO		09/11/2014	GOLDMAN, SACHS & CO.	10/15/2014	Various	2,000,000	2,000,000	2,042,625	2,000,000							42,625	42,625	4,748	
383909-AF-5	WR GRACE & CO (CONNECTICUT DIVISIO		09/11/2014	GOLDMAN, SACHS & CO.	09/12/2014	JEFFERIES & COMPANY, INC.	675,000	675,000	696,094	675,000							21,094	21,094	105	
98313R-AA-4	WYNN MACAU LTD	E	03/13/2014	BANK OF AMERICA/MERRILL LYNCH	03/19/2014	JPMORGAN CHASE & CO.	3,475,000	3,501,063	3,544,500	3,501,018		(45)		(45)			43,482	43,482	80,070	78,043
983919-AH-4	XILINX INC		03/05/2014	TRANSFER	05/30/2014	Various	14,000,000	13,899,340	14,200,530	13,902,060		2,720		2,720			298,470	298,470	88,167	
989207-AA-3	ZEBRA TECHNOLOGIES CORP		09/30/2014	MORGAN STANLEY	10/15/2014	Various	6,175,000	6,175,000	6,310,250	6,175,000							135,250	135,250	3,409	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,313,172,397	5,252,149,989	5,250,940,752	5,227,242,682		(93,652,550)		(93,652,550)			23,698,070	23,698,070	34,841,291	9,241,573
052528-AH-9	AUSTRALIA & NEW ZEALAND BANKING GR	F	03/12/2014	CITIGROUP GLOBAL MARKETS	03/31/2014	Various	7,500,000	7,489,800	7,497,175	7,489,820		20		20			7,355	7,355	8,125	
060505-EH-3	BANK OF AMERICA CORP		09/30/2014	BANK OF AMERICA/MERRILL LYNCH	10/10/2014	Various	5,000,000	5,000,000	5,031,250	4,983,598		5	16,408	(16,402)			47,652	47,652	28,212	
172967-HQ-7	CITIGROUP INC		09/30/2014	CITIGROUP GLOBAL MARKETS	10/10/2014	Various	24,500,000	24,500,000	24,653,125	24,444,218		18	55,800	(55,782)			208,907	208,907	289,100	
225313-AD-7	CREDIT AGRICOLE SA	F	01/15/2014	CREDIT AGRICOLE	01/16/2014	Various	17,400,000	17,400,000	17,837,900	17,400,000							437,900	437,900		
225313-AE-5	CREDIT AGRICOLE SA ABS	F	09/11/2014	CREDIT AGRICOLE	10/10/2014	Various	13,000,000	13,000,000	12,658,500	13,000,000							(341,500)	(341,500)	36,714	
225436-AA-2	CREDIT SUISSE GROUP AG	F	06/11/2014	CREDIT SUISSE	06/12/2014	Various	12,000,000	12,000,000	12,228,000	12,000,000							228,000	228,000		
316773-CR-9	FIFTH THIRD BANCORP		06/02/2014	DEUTSCHE BANK AG	06/03/2014	Various	8,000,000	8,000,000	8,025,000	8,000,000							25,000	25,000	1,089	
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE		04/21/2014	GOLDMAN, SACHS & CO.	07/10/2014	Various	24,500,000	24,500,000	25,175,625	24,500,000							675,625	675,625	197,362	
48127F-AA-1	JP MORGAN AND CO INC		09/30/2014	JPMORGAN CHASE & CO.	10/10/2014	Various	25,000,000	25,000,000	24,803,125	24,811,080		140	189,060	(188,920)			(7,955)	(7,955)	189,236	
46625H-JQ-4	JPMORGAN CHASE & CO		01/14/2014	JPMORGAN CHASE & CO.	01/15/2014	Various	10,000,000	10,000,000	10,097,500	10,000,000							97,500	97,500		
46625H-JW-1	JPMORGAN CHASE & CO		03/05/2014	JPMORGAN CHASE & CO.	04/07/2014	Various	5,000,000	5,000,000	4,991,250	5,000,000							(8,750)	(8,750)	22,969	
48126H-AC-4	JPMORGAN CHASE & CO		09/30/2014	JPMORGAN CHASE & CO.	10/10/2014	Various	5,000,000	5,000,000	5,012,500	4,960,638		13	39,375	(39,362)			51,862	51,862	13,640	
61761J-QK-8	MORGAN STANLEY		09/30/2014	MORGAN STANLEY	10/10/2014	Various	7,375,000	7,375,000	7,417,656	7,364,692		4	10,313	(10,308)			52,965	52,965	104,174	
65557C-AM-5	NORDEA BANK AB	F	09/30/2014	CITIGROUP GLOBAL MARKETS	10/10/2014	Various	5,000,000	5,000,000	4,943,750	4,930,027		27	70,000	(69,973)			13,723	13,723	14,056	

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
65557C-AN-3	NORDEA BANK AB	F	09/16/2014	GOLDMAN, SACHS & CO.	09/18/2014	Various	6,000,000	6,000,000	6,061,250	6,000,000							61,250	61,250		
78409B-20-7	SCE TRUST III		02/27/2014	JPMORGAN CHASE & CO.	02/27/2014	JPMORGAN CHASE & CO.	2,500,000	2,500,000	2,527,000	2,500,000							27,000	27,000		
83367T-BH-1	SOCIETE GENERALE SA	F	07/01/2014	SOCIETE GENERALE	07/01/2014	Various	10,000,000	10,000,000	9,833,750	9,985,002		2	15,000	(14,998)			(151,252)	(151,252)	14,000	
853254-AN-0	STANDARD CHARTERED PLC	F	03/21/2014	BANK OF AMERICA/MERRILL LYNCH	03/21/2014	RBC DOMINION SECURITIES	5,000,000	4,990,000	5,026,550	4,990,000							36,550	36,550		
857477-60-8	STATE STREET CORP		02/25/2014	MORGAN STANLEY	02/26/2014	RBC DOMINION SECURITIES	3,750,000	3,750,000	3,817,500	3,750,000							67,500	67,500		
949746-RG-8	WELLS FARGO & CO		04/14/2014	WELLS FARGO	10/10/2014	WELLS FARGO	15,000,000	15,000,000	15,687,500	15,000,000							687,500	687,500	278,611	
4899999. Subtotal - Bonds - Hybrid Securities							211,525,000	211,504,800	213,325,906	211,109,074		228	395,955	(395,726)			2,216,832	2,216,832	1,197,288	
8399998. Total - Bonds							20,830,685,097	20,757,841,831	20,777,405,953	20,733,026,521		(93,164,597)	395,955	(93,560,552)			44,379,432	44,379,432	66,525,481	26,957,409
61761J-40-6	MORGAN STANLEY		09/11/2014	MORGAN STANLEY	09/23/2014	MORGAN STANLEY	200,000.000	5,000,000	5,019,889	5,000,000							19,889	19,889		
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	02/07/2014	GS ALGOS	03/04/2014	MORGAN STANLEY	4,116.000	414,681	428,108	414,681						4,193	9,234	13,427		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/07/2014	GS ALGOS	02/24/2014	JPMORGAN CHASE & CO.	3,724.000	952,290	957,310	952,290						7,552	(2,533)	5,019		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								6,366,971	6,405,307	6,366,971						11,745	26,590	38,335		
8999998. Total - Preferred Stocks								6,366,971	6,405,307	6,366,971						11,745	26,590	38,335		
88579Y-10-1	3M COMPANY		01/29/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	11,655.000	1,513,484	1,701,405	1,513,484							187,921	187,921	29,895	
316800-10-4	58.COM ADR REP 2 CL A ORD	F	12/10/2014	STOCK DIV.	12/11/2014	GOLDMAN, SACHS & CO.	3,360.000	152,594	140,709	152,594							(11,885)	(11,885)		
G0013T-10-4	AA PLC	D	06/30/2014	Various	09/25/2014	Various	569,565.000	2,411,649	2,607,371	2,405,377			6,272	(6,272)		(52,856)	254,850	201,993		
002824-10-0	ABBOTT LABS		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	18,755.000	688,340	813,206	688,340							124,866	124,866	8,252	
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		04/21/2014	TRANSFER	09/24/2014	Various	47,534.000	2,700,540	3,007,539	2,700,540							306,999	306,999	55,615	
00101J-10-6	ADT CORPORATION		03/19/2014	Various	04/07/2014	Various	100,000.000	2,925,113	3,091,152	2,925,113							166,039	166,039		
00817Y-10-8	AETNA INC.		01/27/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	14,014.000	964,208	1,162,787	964,208							198,579	198,579	6,306	
00846U-10-1	AGILENT TECHNOLOGIES INC		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	47,154.000	2,482,541	2,719,721	2,482,541							237,180	237,180	6,224	
F0191J-10-1	ALCATEL EUR10		06/30/2014	Various	08/27/2014	Various	202,554.000	874,050	743,080	723,268			150,781	(150,781)		(14,165)	33,977	19,811		
01609W-10-2	ALIBABA GROUP HOLDING LTD	F	09/18/2014	MORGAN STANLEY	09/19/2014	GOLDMAN, SACHS & CO.	25,000.000	1,700,000	2,364,595	1,700,000							664,595	664,595		
G01767-10-5	ALKERMES PLC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	4,810	4,223	4,409			401	(401)			(186)	(186)		
02005N-10-0	ALLY FINANCIAL INC		10/15/2014	Various	12/23/2014	Various	450,000.000	10,483,564	10,514,600	10,156,564			327,000	(327,000)			358,035	358,035		
021441-10-0	ALTERA CORP		06/30/2014	Various	10/24/2014	Various	93,304.000	3,244,868	3,112,910	3,154,010			90,858	(90,858)			(41,100)	(41,100)	29,936	
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		02/28/2014	CHEEVERS	04/15/2014	Various	100.000	3,063	2,816	2,858			205	(205)			(42)	(42)	48	
023135-10-6	AMAZON COM INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	38,889	31,249	33,652			5,237	(5,237)			(2,403)	(2,403)		
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/30/2014	Various	11/04/2014	Various	50,000.000	1,777,923	2,031,072	1,774,000			3,923	(3,923)			257,072	257,072	1,659	
025537-10-1	AMERICAN ELEC PWR INC		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	17,385.000	823,244	921,249	823,244							98,005	98,005	17,385	
02917T-10-4	AMERICAN REALTY CAPITAL PROPERTIES		02/10/2014	MERGER	02/12/2014	BANK OF AMERICA/MERRILL LYNCH	201,058.630	2,812,810	2,727,815	2,812,810							(84,995)	(84,995)	16,755	
030420-10-3	AMERICAN WATER WORKS CO INC		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	15,182.000	737,806	743,326	737,806							5,520	5,520	4,706	
03073E-10-5	AMERISOURCEBERGEN CORP		06/30/2014	DEUTSCHE BANK AG	06/30/2014	DEUTSCHE BANK AG	0.000						3,965	(3,965)						
032511-10-7	ANADARKO PETE CORP		09/30/2014	Various	12/22/2014	Various	102,524.000	10,536,061	9,026,002	10,214,579			321,482	(321,482)			(1,188,577)	(1,188,577)	42,025	
032654-10-5	ANALOG DEVICES INC		01/29/2014	TRANSFER	10/24/2014	Various	32,303.000	1,572,234	1,467,401	1,572,234							(104,833)	(104,833)	35,856	
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP		11/05/2014	CITIGROUP GLOBAL MARKETS	11/05/2014	MORGAN STANLEY	25,000.000	625,000	752,793	625,000							127,793	127,793		
03674X-10-6	ANTERO RESOURCES CORP		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	16,777.000	1,031,517	955,481	1,031,517							(76,036)	(76,036)		
037833-10-0	APPLE INC.		02/03/2014	Various	07/02/2014	Various	210,100.000	15,247,496	19,669,068	15,247,496							4,421,572	4,421,572	190,505	
038222-10-5	APPLIED MATERIALS INC		07/29/2014	Various	12/09/2014	Various	112,500.000	2,404,962	2,722,488	2,404,962							317,526	317,526	22,500	
W0817X-10-5	ASSA ABLOY B	D	02/07/2014	GS ALGOS	03/03/2014	MS PASSPORT	11,582.000	600,680	588,460	600,680						7,921	(20,141)	(12,220)		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	04/24/2014	Various	09/22/2014	Various	78,364.000	5,177,760	5,767,543	5,071,344			160,677	(160,677)	3,241,490	56,262	639,937	696,199	6,083	
00206R-10-2	AT&T INC		02/06/2014	TRANSFER	09/22/2014	Various	79,853.000	2,596,198	2,826,428	2,596,198							230,229	230,229	73,465	
T05404-10-7	ATLANTIA S.P.A.	D	02/07/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	33,271.000	795,075	824,233	795,075						(46,443)	75,602	29,159	15,101	
G0683Q-10-9	AVIVA ORD GBP0.25	D	08/07/2014	Various	09/22/2014	Various	440,525.000	3,619,318	3,786,966	3,619,318						16,621	151,027	167,648		
F06106-10-2	AXA	D	08/18/2014	Various	09/22/2014	Various	83,816.000	2,027,234	2,109,033	2,024,568			40,149	(40,149)		(73,523)	157,988	84,465	3,945	
T0783G-10-6	AZIMUT HOLDING SPA	D	06/30/2014	GS ALGOS	07/14/2014	Various	14,899.000	465,985	393,319	383,909			82,076	(82,076)		213	9,197	9,411	12,106	
056752-10-8	BAIDU INC SPON ADR	F	03/31/2014	GOLDMAN, SACHS & CO.	04/25/2014	GOLDMAN, SACHS & CO.	97,000.000	16,204,089	14,935,307	14,780,860			1,423,229	(1,423,229)			154,447	154,447		
057224-10-7	BAKER HUGHES INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	5,589	6,479	5,589							890	890	15	
058498-10-6	BALL CORP COM		01/31/2014	TRANSFER	12/09/2014	GOLDMAN, SACHS & CO.	20,317.000	1,045,278	1,310,196	1,045,278							264,917	264,917	8,532	
T1188A-11-6	BANCA MONTE DEI PASCHI DI SIENA S.	D	03/18/2014	MORGAN STANLEY	04/16/2014	Various	3,086,619.000	1,026,365	981,517	1,026,365						(6,775)	(38,072)	(44,848)		
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	06/30/2014	Various	07/31/2014	Various	1,503,784.000	2,465,691	943,826	1,378,624			1,087,067	(1,087,067)		(12,678)	(422,120)	(434,797)		
X0346X-24-5	BANCO ESPIRITO SANTO SA	D	06/16/2014	VARIOUS	06/17/2014	ALADDIN ONLY PTF XFER (INTRA-CO.)	429,652.000	378,989	551,936	378,989						(740)	173,687	172,947		

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
060505-10-4	BANK AMER CORP COM		04/29/2014	Various	06/17/2014	Various	350,100.000	5,314,539	5,448,662	5,314,518			21	(21)			134,144	134,144	1	
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/07/2014	GS ALGOS	02/11/2014	CREDIT SUISSE	180,459.000	803,952	799,554	803,952						4,389	(8,787)	(4,398)		
067383-10-9	BARD (C.R.) INC.		09/30/2014	Various	12/09/2014	Various	7,258.000	1,086,596	1,067,881	1,035,789			50,806	(50,806)			32,092	32,092	1,597	
068323-10-4	BARRACUDA NETWORKS INC		02/20/2014	GOLDMAN, SACHS & CO.	02/21/2014	GOLDMAN, SACHS & CO.	670.000	22,021	24,197	22,021							2,176	2,176		
067901-10-8	BARRICK GOLD CORPORATION	A	09/30/2014	GOLDMAN, SACHS & CO.	12/17/2014	Various	275,000.000	5,327,225	2,983,464	4,031,500			1,295,725	(1,295,725)			(1,048,036)	(1,048,036)	38,606	
071813-10-9	BAXTER INTL INC		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	15,629.000	1,056,423	1,124,541	1,056,423							68,118	68,118	23,912	
D07112-11-9	BAYER AG ORD NPV	D	04/16/2014	GS ALGOS	07/24/2014	JPMORGAN CHASE & CO.	3,418.000	436,388	460,230	436,388						(10,668)	34,509	23,842	7,327	
081437-10-5	BEMIS CO INC		04/17/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	63,268.000	2,523,128	2,442,882	2,523,128							(80,246)	(80,246)	34,165	
086516-10-1	BEST BUY CO INC		08/27/2014	Various	09/11/2014	Various	634,228.000	16,746,167	17,476,408	16,746,167							730,241	730,241	97,752	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	6,749	5,699	6,749							(1,050)	(1,050)		
09238E-20-3	BLACKHAWK NETWORK HOLDINGS INC CLA		04/15/2014	TRANSFER	09/22/2014	Various	1,182.900		32,724	12,776							19,948	19,948		
092508-10-0	BLACKROCK CREDIT ALLOCATN INC IV		02/07/2014	GOLDMAN, SACHS & CO.	11/10/2014	Various	204,412.000	2,660,173	2,758,299	2,660,173							98,125	98,125	148,097	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	07/31/2014	Various	09/22/2014	Various	198,190.000	1,291,749	1,295,639	1,283,524			140,103	(140,103)		(2,897)	15,012	12,115	3,906	
12673P-10-5	CA INC		04/15/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	117,993.000	3,595,634	3,328,236	3,595,634							(267,398)	(267,398)	66,150	
126804-30-1	CABELAS INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	6,603	6,392	6,551			52	(52)			(159)	(159)		
127190-30-4	CACI INTERNATIONAL SERVICES		06/30/2014	Various	10/14/2014	Various	200,000.000	14,876,541	14,270,656	14,095,962			780,580	(780,580)			174,694	174,694		
						UNION BANK OF SWITZERLAND														
133131-10-2	CAMDEN PROP		05/30/2014	Various	09/22/2014		7,879.000	553,366	542,036	553,366							(11,330)	(11,330)	5,200	
13342B-10-5	CAMERON INTERNATIONAL		04/03/2014	Various	07/03/2014	Various	98,267.000	6,205,156	6,719,340	6,205,156							514,183	514,183		
134429-10-9	CAMPBELL SOUP CO		06/30/2014	Various	09/22/2014	Various	28,230.000	1,127,963	1,257,037	1,127,936			27	(27)			129,101	129,101	110	
13643E-10-5	CANADIAN OIL SANDS LTD	C	11/11/2014	BANK OF AMERICA/MERRILL LYNCH	11/28/2014	Various	22,860.000	345,435	334,021	345,435						637	(12,051)	(11,414)	5,964	
						UNION BANK OF SWITZERLAND														
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	04/15/2014	TRANSFER	09/26/2014		14,931.000	2,208,488	2,993,849	2,208,488							785,361	785,361	8,489	
F13587-12-0	CAP GEMINI	D	06/30/2014	Various	09/22/2014	Various	14,339.000	1,022,857	1,061,732	1,022,159			698	(698)		(60,099)	99,672	39,573	14,315	
14040H-10-5	CAPITAL ONE FINL CORP		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	7,066	7,427	7,066							361	361	30	
14149Y-10-8	CARDINAL HEALTH INC		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	35,607.000	2,381,455	2,697,242	2,381,455							315,787	315,787	12,195	
143130-10-2	CARMAX INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	4,505	4,308	4,505							(197)	(197)		
124857-20-2	CBS CORP C LASS B		11/05/2014	Various	11/07/2014	Various	156,000.000	9,331,868	9,032,135	9,331,868							(299,732)	(299,732)		
14987J-10-6	CBS OUTDOOR AMERICAS INC		09/30/2014	Various	11/24/2014	Various	79,053.000	2,489,262	2,388,553	2,396,540			92,722	(92,722)			(7,987)	(7,987)	34,416	
151020-10-4	CELGENE CORP.		03/31/2014	Various	07/16/2014	Various	100,900.000	10,170,322	10,475,606	9,322,668			847,654	(847,654)			1,152,938	1,152,938		
15117B-10-3	CELLDEX THERAPEUTICS INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	2,553	1,362	1,767			786	(786)			(405)	(405)		
125269-10-0	CF INDUSTRIES HOLDINGS		06/30/2014	Various	09/22/2014	Various	54,441.000	13,875,251	13,568,170	13,102,778			1,431,770	(1,431,770)			465,392	465,392	88,154	
159864-10-7	CHARLES RIVER LAB		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	5,706	5,631	5,706							(75)	(75)		
16117M-30-5	CHARTER COMMUNICATIONS INC		02/14/2014	Various	03/12/2014	Various	50,000.000	6,442,741	6,358,648	6,442,741							(84,093)	(84,093)		
16411R-20-8	CHENIERE ENERGY INC		01/29/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	100.000	4,433	8,176	4,433							3,743	3,743		
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	7,755	8,345	7,755							590	590	6	
171232-10-1	CHUBB CORP		09/30/2014	GOLDMAN, SACHS & CO.	09/30/2014	GOLDMAN, SACHS & CO.	0.000						15,389	(15,389)						
						UNION BANK OF SWITZERLAND														
171340-10-2	CHURCH & DWIGHT CO.		05/30/2014	CREDIT SUISSE	09/22/2014		2,817.000	195,021	198,722	195,021							3,701	3,701	873	
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	07/31/2014	Various	09/22/2014	Various	39,170.000	2,293,549	2,023,834	2,205,130			163,415	(163,415)		(36,940)	(144,357)	(181,296)	50,919	
125509-10-9	CIGNA CORP		02/28/2014	CHEEVERS	04/15/2014	Various	100.000	8,700	7,699	7,959			741	(741)			(260)	(260)	4	
17275R-10-2	CISCO SYS INC		10/24/2014	MORGAN STANLEY	12/09/2014	MORGAN STANLEY	14,505.000	342,287	393,164	342,287							50,877	50,877		
172967-42-4	CITIGROUP INC		06/30/2014	Various	07/17/2014	Various	215,000.000	10,255,818	10,317,006	10,176,443			79,375	(79,375)			140,563	140,563	2,150	
						CITIGROUP GLOBAL MARKETS														
174610-10-5	CITIZENS FINANCIAL GROUP	R	09/23/2014	MORGAN STANLEY	09/24/2014		33,000.000	709,500	709,593	709,500							93	93		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/14/2014	Various	10/22/2014	Various	248,600.000	2,490,718	2,498,850	2,490,718							8,132	8,132		
189054-10-9	CLOROX CO		05/30/2014	Various	09/22/2014	Various	19,996.000	1,743,049	1,929,775	1,743,049							186,727	186,727	22,164	
189464-10-0	CLOVIS ONCOLOGY INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	6,727	5,395	6,727							(1,332)	(1,332)		
125896-10-0	CMS ENERGY CORP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	113,044.000	3,275,549	3,322,312	3,275,549							46,763	46,763	61,044	
189754-10-4	COACH INC		08/27/2014	Various	09/11/2014	Various	134,481.000	4,809,259	4,990,735	4,772,097			37,162	(37,162)			218,638	218,638	45,387	
						UNION BANK OF SWITZERLAND														
D172W1-27-9	COMMERZBANK AG	D	02/07/2014	GS ALGOS	05/07/2014		33,615.000	591,821	570,191	591,821						13,211	(34,841)	(21,630)		
203668-10-8	COMMUNITY HEALTH SYSTEMS		04/29/2014	Various	06/24/2014	Various	273,286.880	10,149,870	12,022,126	10,149,399			472	(472)			1,872,727	1,872,727		
205887-10-2	CONAGRA INC		04/15/2014	Various	07/10/2014	Various	138,138.000	4,236,939	4,216,256	4,236,939							(20,683)	(20,683)	34,535	
208242-10-7	CONN'S INC		02/28/2014	CHEEVERS	04/15/2014	Various	100.000	6,278	4,096	3,580			2,698	(2,698)			516	516		
D16212-14-0	CONTINENTAL AG	D	08/07/2014	Various	09/22/2014	Various	4,474.000	979,826	957,191	979,826						(41,863)	19,229	(22,635)	6,679	
212015-10-1	CONTINENTAL RESOURCES INC OK		04/16/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	66,848.000	4,213,155	4,497,628	4,213,155							284,473	284,473		
21249J-10-5	CONVERSANT INC		02/06/2014	EXCHANGE	04/15/2014	ITG	1,500.000	23,924	37,750	23,924							13,826	13,826		

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
22265J-10-2	COUPON.COM INC		03/07/2014	GOLDMAN, SACHS & CO.	03/07/2014	MORGAN STANLEY	2,500.000	40,000	74,697	40,000							34,697	34,697		
224399-10-5	CRANE CO.		09/30/2014	Various	10/24/2014	Various	43,185.000	2,932,743	2,727,661	2,888,248			44,495	(44,495)			(160,587)	(160,587)	33,625	
225447-10-1	CREE INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	6,291	5,491	5,656			635	(635)			(165)	(165)		
228227-10-4	CROWN CASTLE INTL		06/30/2014	Various	12/17/2014	Various	617.000	47,330	45,817	45,818			1,512	(1,512)			(1)	(1)	432	
231021-10-6	CUMMINS IN C COM		09/30/2014	CITIGROUP GLOBAL MARKETS	09/30/2014	CITIGROUP GLOBAL MARKETS	0.000						31,323	(31,323)						
235851-10-2	DANAHER CO RP COM		05/13/2014	Various	09/22/2014	Various	125,925.000	9,466,148	9,907,558	9,466,148							441,411	441,411	12,593	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		05/30/2014	Various	09/22/2014	UNION BANK OF SWITZERLAND	30,453.000	2,149,219	2,271,978	2,149,219							122,759	122,759		
24661P-40-1	DELCATH SYSTEMS INC.		06/30/2014	Various	09/22/2014	Various	63.000	280	237	279			1	(1)			(42)	(42)		
G27823-10-6	DELPHI AUTOMOTIVE PLC		02/03/2014	Various	07/15/2014	Various	200,000.000	12,437,083	13,697,182	12,437,083							1,260,099	1,260,099	84,750	
247361-70-2	DELTA AIR LINES, INC.		09/30/2014	MORGAN STANLEY	10/16/2014	Various	239,000.000	8,149,145	8,644,103	8,048,515			100,630	(100,630)			595,588	595,588	33,870	
257867-10-1	DONNELLEY R R + SONS CO COM		03/31/2014	MERGER	04/15/2014	Various	330.200	6,099	5,650	5,911			188	(188)			(261)	(261)		
260003-10-8	DOVER CORP COM		04/16/2014	Various	09/22/2014	Various	37,779.000	3,109,033	3,610,332	3,544,982							65,350	65,350	29,279	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/29/2014	TRANSFER	12/09/2014	GOLDMAN, SACHS & CO.	21,067.000	1,016,975	1,335,178	1,016,975							318,203	318,203	25,912	
G2904K-12-7	DRAX GROUP PLC CMN STK	D	07/31/2014	Various	09/22/2014	Various	164,834.000	1,936,127	1,814,324	1,936,127						(58,062)	(63,740)	(121,802)		
233331-10-7	DTE ENERGY CO		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	12,925.000	869,289	981,264	869,289							111,975	111,975	25,850	
26441C-20-4	DUKE ENERGY HLDG CORP		09/17/2014	Various	09/22/2014	GOLDMAN, SACHS & CO.	39,368.280	2,809,364	2,906,413	2,809,364							97,049	97,049	71,526	
26483E-10-0	DUN AND BRADSTREET CORP		04/15/2014	TRANSFER	09/25/2014	Various	37,451.000	3,947,621	4,342,850	3,947,621							395,229	395,229	36,673	
G29183-10-3	EATON CORP PLC	E	09/30/2014	Various	10/30/2014	Various	335,000.000	24,616,663	23,231,359	22,756,421			1,860,242	(1,860,242)			474,938	474,938	227,948	
F2924U-10-6	EIFFAGE	D	06/30/2014	Various	09/23/2014	Various	12,037.000	744,798	690,415	740,513			4,285	(4,285)		(42,875)	(7,223)	(50,098)	15,544	
268648-10-2	EMC CORP		10/24/2014	Various	12/09/2014	Various	152,722.000	4,384,776	4,223,232	4,374,121			10,655	(10,655)			(150,890)	(150,890)	4,600	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS		04/10/2014	MORGAN STANLEY	04/11/2014	CITIGROUP GLOBAL MARKETS	20,000.000	400,000	423,115	400,000							23,115	23,115		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/05/2014	DIRECT	04/15/2014	Various	11.290	263	319	263							57	57		
29264F-20-5	ENDO HEALTH SOLUTIONS INC		01/29/2014	CHEEVERS	03/04/2014	EXCHANGE	100.000	6,483	6,483	6,483										
G30401-10-6	ENDO INTERNATIONAL INC	F	03/04/2014	EXCHANGE	04/15/2014	ITG	2,300.000	68,794	128,340	68,794							59,546	59,546		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	02/10/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	48,744.000	232,983	263,719	232,983						(13,579)	44,316	30,736	7,320	
29273R-10-9	ENERGY TRANSFER PARTNERS		04/21/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	67,096.000	3,744,087	4,043,350	3,744,087							299,264	299,264	126,811	
T3643A-14-5	ENI SPA	D	08/07/2014	Various	09/22/2014	Various	172,429.000	4,378,866	4,543,387	4,378,866						(129,101)	293,623	164,522	115,239	
29336T-10-0	ENLINK MIDSTREAM LLC		03/31/2014	Various	04/15/2014	Various	900.000	12,510	33,110	12,510							20,600	20,600		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		04/15/2014	Various	09/22/2014	Various	250,314.000	11,845,558	12,642,225	11,845,558							796,667	796,667	107,475	
26875P-10-1	EOG RESOUR CES INC COM		02/14/2014	Various	09/22/2014	Various	31,200.000	5,466,230	6,129,296	5,466,230							663,065	663,065	50	
26884L-10-9	EQT CORPORATION		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	29,582.000	3,043,384	2,721,360	3,043,384							(322,025)	(322,025)	1,775	
297178-10-5	ESSEX PROPERTY		04/01/2014	MERGER	04/23/2014	Various	445.650	77,543	74,405	77,543							(3,138)	(3,138)		
G3205Z-10-2	ESURE GROUP PLC	D	02/11/2014	DEUTSCHE BANK AG	03/14/2014	ITG INC.	93,152.000	418,782	409,919	418,782						5,546	(14,409)	(8,863)		
30161N-10-1	EXELON CORP COM		08/21/2014	Various	10/20/2014	Various	156,299.000	5,007,614	5,366,222	5,007,614							358,608	358,608	25,493	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		05/13/2014	Various	07/02/2014	Various	94,050.000	6,447,116	6,468,110	6,447,116							20,994	20,994		
30231G-10-2	EXXON MOBIL CORP		02/06/2014	GOLDMAN, SACHS & CO.	04/15/2014	CITIGROUP GLOBAL MARKETS	9,731.000	871,155	949,064	871,155							77,908	77,908		
315616-10-2	F5 NETWORKS INC		03/31/2014	Various	07/11/2014	Various	93,400.000	10,668,501	10,220,927	10,156,903			511,598	(511,598)			64,024	64,024		
30303M-10-2	FACEBOOK INC		10/08/2014	Various	10/23/2014	Various	2,023.000	153,396	159,687	153,396							6,292	6,292		
307000-10-9	FAMILY DOLLAR STORE		04/10/2014	JPMORGAN CHASE & CO.	06/12/2014	Various	100,000.000	5,899,348	6,654,988	5,899,348							755,640	755,640	31,000	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	908.000	108,496	107,859	108,496							(637)	(637)	1,498	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		03/31/2014	MERGER	04/15/2014	Various	431.130	13,904	13,573	13,555			349	(349)			18	18	78	
31787A-50-7	FINISAR CORP		06/30/2014	Various	07/15/2014	Various	304,000.000	6,804,702	6,721,785	6,284,099			520,603	(520,603)			437,686	437,686		
343412-10-2	FLUOR CORP		01/29/2014	CHEEVERS	04/15/2014	ITG	700.000	54,326	52,582	54,326							(1,744)	(1,744)	147	
345370-86-0	FORD MTR C O DEL COM PAR U		10/02/2014	MORGAN STANLEY	10/13/2014	Various	175,000.000	2,542,935	2,374,797	2,542,935							(168,138)	(168,138)		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	06/27/2014	Various	07/24/2014	Various	21,422.000	363,974	408,801	363,974						(314)	45,141	44,828		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		01/09/2014	STOCK DIV.	04/15/2014	Various	402.720	8,175	14,349	8,175							6,174	6,174	209	
36729W-20-2	GASTAR EXPL INC		02/06/2014	EXCHANGE	04/15/2014	ITG	800.000	1,328	4,900	1,328							3,572	3,572		
F42768-10-5	GDF SUEZ CMN STK	D	02/11/2014	Various	05/15/2014	Various	235,821.000	5,437,649	6,231,215	5,437,649						60,268	733,298	793,566	49,924	
369604-10-3	GENERAL EL EC CO COM		02/10/2014	GOLDMAN, SACHS & CO.	04/07/2014	Various	425,000.000	10,643,695	11,055,975	10,643,695							412,279	412,279	93,500	
370023-10-3	GENERAL GROWTH PROPERTIES		06/30/2014	CREDIT SUISSE	09/22/2014	Various	35,115.000	836,790	833,657	827,309			9,481	(9,481)			6,348	6,348	5,267	
370334-10-4	GENERAL MLS INC		04/15/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	73,749.000	3,650,519	3,737,058	3,650,519							86,539	86,539	45,976	
37045V-10-0	GENERAL MOTORS CO		09/30/2014	Various	10/15/2014	Various	168,023.000	6,057,532	5,182,848	5,455,456			602,076	(602,076)			(272,608)	(272,608)	50,195	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37045V-12-6	GENERAL MOTORS WARRANT B		06/12/2014	Various	06/30/2014	Various	0.000		11,725								11,725	11,725		
36866T-10-3	GEN-PROBE INC		06/26/2014	JPMORGAN CHASE & CO.	06/26/2014	GOLDMAN, SACHS & CO.	5,000.000	120,000	156,883	120,000							36,883	36,883		
375558-10-3	GILEAD SCIENCES INC		04/15/2014	Various	07/16/2014	Various	348,929.000	25,384,212	27,383,436	24,513,762			870,450	(870,450)			2,869,674	2,869,674		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	07/10/2014	Various	08/08/2014	Various	125,327.000	3,356,531	3,045,912	3,356,531						(33,295)	(277,325)	(310,619)	13,698	
380956-40-9	GOLDCORP INC	A	09/30/2014	Various	12/17/2014	Various	400,000.000	9,678,207	9,312,167	9,421,301			256,906	(256,906)			(109,135)	(109,135)	111,331	
						UNION BANK OF SWITZERLAND														
390124-10-5	GREAT BASIN GOLD LTD. CL A		05/28/2014	TRANSFER	09/23/2014		31,800.000		45								45	45		
395259-10-4	GREENHILL CO		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	5,273	4,760	5,198			75	(75)			(438)	(438)	45	
400110-10-2	GRUBHUB INC		04/04/2014	CITIGROUP GLOBAL MARKETS	04/04/2014	GOLDMAN, SACHS & CO.	2,000.000	52,000	76,624	52,000							24,624	24,624		
406216-10-1	HALLIBURTON CO		10/29/2014	Various	12/04/2014	Various	81,761.000	5,409,229	3,322,460	5,085,004			324,225	(324,225)			(1,762,544)	(1,762,544)	24,045	
413875-10-5	HARRIS CORP.		04/17/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	48,988.000	3,469,660	3,348,122	3,469,660							(121,538)	(121,538)	49,253	
418056-10-7	HASBRO INC COM		04/15/2014	TRANSFER	09/24/2014	GOLDMAN, SACHS & CO.	64,732.000	3,414,105	3,555,197	3,414,105							141,092	141,092	63,624	
40412C-10-1	HCA HOLDINGS INC		01/29/2014	CHEEVERS	04/15/2014	ITG	300.000	14,880	14,568	14,880							(312)	(312)		
42724R-10-7	HERITAGE OAKS BANCORP		09/24/2014	KEEFE, BRUYETTE & WOODS, INC.	12/23/2014	Various	98,713.000	686,912	769,401	686,912							82,489	82,489	4,636	
H36940-13-0	HOLCIM	D	07/07/2014	Various	07/30/2014	Various	28,930.000	2,545,479	2,458,237	2,530,907			44,072	(44,072)		(62,887)	(9,783)	(72,669)	3,522	
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	03/31/2014	GS ALGOS	07/10/2014	Various	76,280.000	784,534	769,904	772,554			11,980	(11,980)		28,387	(31,037)	(2,650)	21,321	
443510-20-1	HUBBELL, INC. CLASS B		04/16/2014	TRANSFER	10/09/2014	GOLDMAN, SACHS & CO.	14,021.000	1,649,454	1,693,356	1,649,454							43,902	43,902	20,799	
452327-10-9	ILLUMINA INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	14,875	13,193	14,866			9	(9)			(1,673)	(1,673)		
45337C-10-2	INCYTE CORPORATION		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	6,578	4,264	5,352			1,226	(1,226)			(1,088)	(1,088)		
G47791-10-1	INGERSOLL-RAND PLC	E	10/24/2014	GOLDMAN, SACHS & CO.	12/09/2014	GOLDMAN, SACHS & CO.	5,900.000	352,709	367,125	352,709							14,416	14,416		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/21/2014	TRANSFER	10/09/2014	Various	18,584.000	3,511,745	3,587,927	3,511,745							76,181	76,181	53,790	
T55067-10-1	INTESA SANPAOLO EURO.52	D	06/30/2014	Various	07/24/2014	Various	1,194,161.000	3,418,610	3,745,784	3,418,610						12,002	315,172	327,174	34,509	
46120E-60-2	INTUITIVE SURGICAL INC		05/14/2014	GOLDMAN, SACHS & CO.	07/23/2014	GOLDMAN, SACHS & CO.	21,890.000	8,098,836	9,324,386	8,098,836							1,225,550	1,225,550		
	ISHARES MSCI EMERGING MKT INDEX TRADED					CITIGROUP GLOBAL MARKETS														
464287-23-4		R	02/04/2014	Various	02/10/2014		1,350,000.000	51,468,306	52,110,443	51,468,306							642,136	642,136		
464330-10-9	ISIS PHARMACEUTICALS INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	4,903	3,251	4,321			582	(582)			(1,070)	(1,070)		
						CITIGROUP GLOBAL MARKETS														
478160-10-4	JOHNSON & JOHNSON		02/06/2014	CITIGROUP GLOBAL MARKETS	04/15/2014		3,534.000	312,468	347,516	312,468							35,048	35,048	2,332	
485170-30-2	KANSAS CITY SOUTHERN		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	20,885.000	2,080,589	2,510,562	2,080,589							429,973	429,973	14,143	
485865-10-9	KATE SPADE & CO		02/27/2014	EXCHANGE	04/15/2014	ITG	1,800.000	9,503	58,336	9,503							48,833	48,833		
B5337G-16-2	KBC GROUP NV	D	07/10/2014	GOLDMAN, SACHS & CO.	07/24/2014	JPMORGAN CHASE & CO.	1,840.000	94,785	100,342	94,785						(920)	6,477	5,557		
487836-10-8	KELLOGG CO.		02/06/2014	TRANSFER	10/06/2014	MORGAN STANLEY	22,412.000	1,276,573	1,365,818	1,276,573							89,245	89,245	31,601	
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		01/29/2014	CHEEVERS	04/15/2014	ITG	500.000	7,832	6,824	7,832							(1,007)	(1,007)		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/14/2014	EXCHANGE	04/15/2014	ITG	2,609.000	61,572	252,295	61,572							190,723	190,723	652	
494368-10-3	KIMBERLY-CLARK CORP		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	11,948.000	1,268,848	1,285,134	1,268,848							16,287	16,287	30,109	
494550-10-6	KINDER MORGAN ENERGY PRTNRS		08/12/2014	Various	08/12/2014	Various	192,511.000	15,252,105	17,993,302	14,784,456			467,650	(467,650)			3,208,847	3,208,847	477,855	
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		07/29/2014	Various	09/22/2014	Various	4,257.910	300,187	334,005	299,191			996	(996)			34,815	34,815		
49926D-10-9	KNOWLES CORP		03/03/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	19,086.000	435,950	576,957	605,893							(28,936)	(28,936)		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/03/2014	Various	03/28/2014	EXCHNG_NR	101,076.930	1,994,173	1,994,173	1,994,173										
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	07/31/2014	Various	08/29/2014	Various	72,990.080	1,367,924	1,641,441	1,598,053						(14,237)	57,625	43,388	36,379	
502424-10-4	L-3 COMMUNICATIONS		04/15/2014	Various	07/31/2014	GOLDMAN, SACHS & CO.	52,851.000	6,024,905	5,371,379	6,024,905							(653,527)	(653,527)	37,124	
50420D-10-8	LA QUINTA HOLDINGS INC		04/08/2014	MORGAN STANLEY	05/20/2014	Various	300,000.000	5,100,000	4,981,507	5,100,000							(118,493)	(118,493)		
						UNION BANK OF SWITZERLAND														
F54432-11-1	LAFARGE (FRANCE)	D	04/11/2014	Various	05/08/2014		24,864.000	2,248,623	2,178,207	2,248,623						16,507	(86,923)	(70,416)		
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		05/20/2014	STOCK DIV.	05/28/2014	GOLDMAN, SACHS & CO.	21,546.000	566,229	554,301	566,229							(11,928)	(11,928)		
D4960A-10-3	LEG IMMOBILIEN AG	D	02/07/2014	Various	09/22/2014	Various	52,813.000	3,089,220	3,811,338	3,089,220						(117,986)	840,104	722,118	124,163	
524901-10-5	LEGG MASON INC COM		08/26/2014	TRANSFER	12/09/2014	GOLDMAN, SACHS & CO.	5,900.000	294,238	320,910	294,238							26,672	26,672	944	
F56196-18-5	LEGRAND	D	02/07/2014	GS ALGOS	07/24/2014	JPMORGAN CHASE & CO.	10,805.000	584,371	642,686	584,371						(6,415)	64,729	58,314	13,135	
						CITIGROUP GLOBAL MARKETS														
52603A-10-9	LENDINGCLUB CORP		12/11/2014	GOLDMAN, SACHS & CO.	12/11/2014		7,500.000	112,500	178,017	112,500							65,517	65,517		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	03/04/2014	STOCK DIV.	04/15/2014	ITG	3,707.000	91,125	139,074	91,125							47,949	47,949		
53578A-10-8	LINKEDIN CORP		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	20,936	16,600	18,494			2,442	(2,442)			(1,894)	(1,894)		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	04/15/2014	Various	07/24/2014	Various	392,685.000	481,784	490,468	480,446			1,338	(1,338)		9,179	842	10,022		
539830-10-9	LOCKHEED MARTIN CORP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	22,801.000	3,521,413	4,107,797	3,521,413							586,384	586,384	68,559	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	07/10/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	29,781.000	944,041	919,092	944,041						(13,275)	(11,674)	(24,949)	10,245	
W5650X-10-4	LOOMIS AB	D	08/07/2014	Various	09/25/2014	Various	64,465.000	1,562,583	1,885,036	1,562,583						(99,481)	421,934	322,453	34,387	
550021-10-9	LULULEMON ATHLETICA INC	I	08/27/2014	Various	09/12/2014	Various	239,990.000	10,076,422	9,866,932	10,076,422							(209,490)	(209,490)		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		10/30/2014	Various	12/22/2014	Various	186,809.000	15,988,184	17,869,930	15,988,184							1,881,746	1,881,746	229,118	

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
55261F-10-4	M & T BANK CORP		05/30/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	7,157.000	868,419	910,337	868,419							41,918	41,918	5,010	
55616P-10-4	MACYS INC		05/13/2014	Various	09/22/2014	Various	153,652.000	8,822,696	9,094,526	8,822,696							271,829	271,829	52,970	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		02/07/2014	GOLDMAN, SACHS & CO.	04/08/2014	CITIGROUP GLOBAL MARKETS	6,900.000	469,419	489,946	469,419							20,527	20,527		
56585A-10-2	MARATHON PETROLEUM CORP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	44,809.000	3,840,071	3,939,331	3,840,071							99,260	99,260	41,224	
G58249-10-6	MARKIT LTD	F	06/18/2014	CITIGROUP GLOBAL MARKETS	06/19/2014	GOLDMAN, SACHS & CO.	1,000.000	24,000	26,592	24,000							2,592	2,592		
570759-10-0	MARKWEST ENERGY PARTNERS LP		04/16/2014	CITIGROUP GLOBAL MARKETS	08/19/2014	CITIGROUP GLOBAL MARKETS	32,198.000	2,048,026	2,421,927	2,048,026							373,902	373,902	56,347	
577081-10-2	MATTEL INC COM		06/30/2014	Various	07/03/2014	Various	300,000.000	11,471,314	11,763,965	11,385,339			85,975	(85,975)			378,626	378,626	114,000	
579780-20-6	MCCORMICK & CO.		06/30/2014	Various	09/22/2014	Various	1,262.000	90,574	85,379	89,738			837	(837)			(4,358)	(4,358)	467	
580135-10-1	MCDONALDS CORP		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	12,450.000	1,181,028	1,171,438	1,181,028							(9,590)	(9,590)	30,254	
58605Q-10-9	MEMORIAL RESOURCE DEVELOPMENT		06/13/2014	CITIGROUP GLOBAL MARKETS	06/18/2014	Various	50,000.000	950,000	1,161,037	950,000							211,037	211,037		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/30/2014	JPMORGAN CHASE & CO.	10/13/2014	Various	100,000.000	7,675,000	7,403,521	7,255,248			419,752	(419,752)			148,273	148,273		
594087-10-6	MICHAELS STORES INC		06/30/2014	GOLDMAN, SACHS & CO.	11/07/2014	Various	702,735.000	11,959,583	12,468,782	11,952,220			7,363	(7,363)			516,562	516,562		
N51488-11-7	MOBILEYE NV	F	08/01/2014	GOLDMAN, SACHS & CO.	08/01/2014	CITIGROUP GLOBAL MARKETS	2,500.000	62,500	94,260	62,500							31,760	31,760		
617446-44-8	MORGAN STANLEY		01/29/2014	CHEEVERS	04/15/2014	ITG	1,000.000	30,170	29,239	30,170							(931)	(931)		
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		06/12/2014	DIRECT	06/30/2014	Various	171.000		4,444								4,444	4,444		
553498-10-6	MSA SAFETY INC		03/12/2014	EXCHANGE	04/15/2014	ITG	600.000	16,392	33,347	16,392							16,954	16,954		
628530-10-7	MYLAN INC		04/29/2014	GOLDMAN, SACHS & CO.	09/23/2014	Various	255,781.000	12,853,695	11,935,447	12,853,695							(918,248)	(918,248)		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	06/30/2014	Various	09/22/2014	Various	115,557.000	543,058	471,779	517,275			25,783	(25,783)		(2,067)	(43,429)	(45,496)	19,451	
637071-10-1	NATIONAL OILWELL VARCO INC		01/29/2014	CHEEVERS	04/15/2014	ITG	300.000	22,050	24,146	22,050							2,096	2,096	78	
651639-10-6	NEWMONT MINING CORP		09/30/2014	Various	10/30/2014	Various	472,429.000	11,360,544	10,671,183	11,335,462			25,082	(25,082)			(664,278)	(664,278)	77,371	
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	4,616	4,028	3,752			864	(864)			276	276	15	
65339F-10-1	NEXTERA ENERGY INC		09/30/2014	Various	10/06/2014	Various	54,142.000	5,145,259	5,091,365	5,082,460			62,799	(62,799)			8,904	8,904	39,253	
65341B-10-6	NEXTERA ENERGY PARTNERS LP		06/26/2014	BANK OF AMERICA/MERRILL LYNCH	06/30/2014	GOLDMAN, SACHS & CO.	15,000.000	375,000	488,797	375,000							113,797	113,797		
N63218-10-6	NIELSEN NV		05/30/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	3,100.000	149,567	138,196	149,567							(11,371)	(11,371)	1,318	
655664-10-0	NORDSTROM INC		04/16/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	13,975.000	860,446	962,005	860,446							101,559	101,559	9,224	
655844-10-8	NORFOLK SOUTHERN CORP		01/29/2014	TRANSFER	11/13/2014	Various	18,053.000	1,629,889	1,923,985	1,629,889							294,097	294,097	30,853	
D5813Z-10-4	NORMA GROUP ORD	D	04/15/2014	Various	09/22/2014	Various	13,612.000	741,403	604,627	712,592			28,810	(28,810)		(43,528)	(64,437)	(107,965)	9,580	
664397-10-6	NORTHEAST UTILITIES		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	18,113.000	773,427	815,936	773,427							42,510	42,510	21,328	
62936P-10-3	NPS PHARMACEUTICALS INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	3,706	2,325	2,993			713	(713)			(668)	(668)		
670346-10-5	NUCOR CORP.		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	17,367.000	839,594	994,723	839,594							155,130	155,130	12,852	
N6596X-10-9	NXP SEMICONDUCTORS N.V.	F	03/31/2014	Various	07/10/2014	Various	91,000.000	5,402,172	5,946,768	5,351,710			50,462	(50,462)			595,058	595,058		
674215-10-8	OASIS PETROLEUM INC		03/31/2014	Various	06/09/2014	Various	251,000.000	10,371,784	11,906,362	10,336,219			35,565	(35,565)			1,570,142	1,570,142		
674599-10-5	OCCIDENTAL PETROLEUM CORP		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	8,824	9,439	8,824							615	615	72	
675746-30-9	OCWEN FINL CORP		09/30/2014	Various	10/27/2014	Various	538,213.000	20,525,035	10,434,017	14,090,416			6,434,619	(6,434,619)			(3,656,399)	(3,656,399)		
X3232T-10-4	OPAP SA	D	02/07/2014	TRANSFER	09/22/2014	Various	30,651.000	424,943	472,084	424,943						(24,822)	71,963	47,141	9,394	
68389X-10-5	ORACLE CORP COM		10/24/2014	MORGAN STANLEY	12/09/2014	MORGAN STANLEY	4,317.000	166,183	177,369	166,183							11,186	11,186		
69331C-10-8	P G & E CORP		05/30/2014	Various	09/22/2014	Various	229,630.000	10,013,495	10,938,738	10,013,495							925,244	925,244	953	
693718-10-8	PACCAR INC		09/30/2014	Various	11/13/2014	Various	26,987.000	1,535,242	1,570,429	1,534,886			357	(357)			35,543	35,543	17,294	
695263-10-3	PACWEST BANCORP		04/07/2014	MERGER	04/16/2014	Various	1,872.420	85,813	75,783	85,813							(10,030)	(10,030)		
696429-30-7	PALL CORP		01/21/2014	TRANSFER	10/24/2014	Various	19,219.000	1,604,517	1,595,213	1,604,517							(9,304)	(9,304)	16,555	
697435-10-5	PALO ALTO NETWORKS INC		03/03/2014	Various	04/15/2014	Various	96,100.000	6,608,025	7,460,433	6,608,025							852,408	852,408		
698354-10-7	PANDORA MEDIA INC		03/31/2014	CHEEVERS	04/15/2014	Various	600.000	20,328	15,470	18,192			2,136	(2,136)			(2,722)	(2,722)		
699462-10-7	PAREXEL INTERNATIONAL CORP		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	4,839	4,894	4,839							55	55		
701094-10-4	PARKER HAN NIFIN CORP COM		09/30/2014	Various	10/24/2014	Various	12,637.000	1,553,062	1,388,187	1,442,514			110,722	(110,722)			(54,327)	(54,327)	18,197	
701877-10-2	PARSLEY ENERGY INC		05/23/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	80,800.000	1,798,800	1,637,449	1,798,800							(161,351)	(161,351)		
703395-10-3	PATTERSON COS INC		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	45,615.000	1,785,818	1,844,192	1,785,818							58,374	58,374	9,123	
H6169Q-10-8	PENTAIR LTD		04/15/2014	Various	06/04/2014	EXCHNG_NR	51,455.000	3,890,432	3,890,432	3,890,432									12,864	
G7S00T-10-4	PENTAIR PLC	E	09/30/2014	Various	10/10/2014	Various	34,762.000	2,474,134	2,264,844	2,327,408			146,726	(146,726)			(62,564)	(62,564)	10,429	
G97822-10-3	PERRIGO PLC	E	03/31/2014	CHEEVERS	04/15/2014	Various	600.000	93,030	83,931	92,796			234	(234)			(8,865)	(8,865)	63	
H6212L-10-6	PETROPLUS HOLDINGS AG	F	02/20/2014	TRANSFER	12/31/2014	CITIGROUP GLOBAL MARKETS	10,373.000		1								1	1		
716933-10-6	PHARMACYCLICS INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	13,386	8,942	10,022			3,364	(3,364)			(1,080)	(1,080)		
718546-10-4	PHILLIPS 66		12/04/2014	Various	12/09/2014	Various	18,107.000	1,375,640	1,446,079	1,375,640							70,438	70,438	17,564	
726503-10-5	PLAINS ALL AMER PIPELINE LP		10/16/2014	Various	11/28/2014	Various	190,790.000	10,400,667	10,626,970	10,400,667							226,303	226,303	301,571	

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
732872-10-6	POPEYES LOUISIANA KITCHEN INC		01/27/2014	EXCHANGE	04/15/2014	ITG	400.000	4,761	16,559	4,761							11,798	11,798		
69351T-10-6	PPL CORP		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	31,189.000	945,227	1,038,954	945,227							93,728	93,728	34,854	
742962-10-3	PRIVATEBANCORP INC.		11/26/2014	STOCK DIV.	12/12/2014	GOLDMAN, SACHS & CO.	9,603.000	312,482	305,094	312,482							(7,388)	(7,388)		
742718-10-9	PROCTER & GAMBLE CO		02/06/2014	MORGAN STANLEY	04/15/2014	MORGAN STANLEY	12,200.000	938,123	987,411	938,123							49,288	49,288		
743606-10-5	PROSPERITY BANCSHARES INC		04/15/2014	GOLDMAN, SACHS & CO.	06/12/2014	Various	33,634.000	2,050,240	2,051,159	2,050,240							918	918	3,735	
F76072-16-5	PUBLICIS GROUPE	D	06/30/2014	Various	07/15/2014	Various	10,785.000	986,945	866,379	914,624			72,322	(72,322)		(1,839)	(46,406)	(48,245)	13,724	
74736L-10-9	Q2 HOLDINGS INC		03/20/2014	JPMORGAN CHASE & CO.	03/20/2014	GOLDMAN, SACHS & CO.	5,000.000	65,000	84,873	65,000							19,873	19,873		
747525-10-3	QUALCOMM INC		03/13/2014	MORGAN STANLEY	07/17/2014	Various	132,000.000	10,109,063	10,384,350	10,109,063							275,287	275,287	55,440	
74834L-10-0	QUEST DIAGNOSTICS INC		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	31,867.000	1,922,274	1,986,921	1,922,274							64,647	64,647	10,516	
75281A-10-9	RANGE RESOURCES CORP		06/30/2014	DEUTSCHE BANK AG	09/22/2014	Various	29,027.000	2,697,357	2,050,303	2,523,898			173,460	(173,460)			(473,595)	(473,595)	2,322	
75508B-10-4	RAYONIER ADVANCED MATERIALS		09/30/2014	Various	10/15/2014	Various	134,604.350	4,938,809	4,109,295	4,511,219			427,589	(427,589)			(401,924)	(401,924)	9,422	
754907-10-3	RAYONIER INC		09/30/2014	Various	11/13/2014	Various	283,576.000	13,052,595	11,027,239	12,130,250			922,345	(922,345)			(1,103,011)	(1,103,011)	471,861	
F77098-10-5	RENAULT SA COMMON STOCK	D	02/07/2014	Various	09/22/2014	Various	8,578.000	748,437	718,043	748,437						(29,200)	(1,194)	(30,394)	17,202	
F7782J-36-6	REXEL S.A.	D	02/07/2014	GS ALGOS	05/27/2014	Various	24,047.000	631,190	598,383	631,190						3,236	(36,043)	(32,807)		
762760-10-6	RICE ENERGY INC		10/16/2014	Various	11/28/2014	Various	228,343.000	6,045,821	6,387,665	6,045,821							341,843	341,843		
203668-11-6	Rights on COMMUNITY HEALTH SYSTEMS INC.		01/27/2014	DIRECT	04/15/2014	ITG	0.000		288								288	288		
G5689U-17-8	Rights on LONDON STOCK EXCHANGE GROUP PL	D	09/17/2014	DIRECT	09/23/2014	DIRECT	0.000		164,655								164,655	164,655		
G75754-10-4	RIO TINTO CMN STK	D	06/30/2014	Various	08/13/2014	Various	16,313.000	871,115	936,354	860,490			18,036	(18,036)		13,243	62,621	75,864	8,919	
773903-10-9	ROCKWELL AUTOMATION INC		09/30/2014	Various	10/24/2014	Various	13,486.000	1,604,104	1,404,455	1,481,842			122,262	(122,262)			(77,387)	(77,387)	23,466	
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	02/07/2014	DEUTSCHE BANK AG	07/30/2014	MORGAN STANLEY	9,422.000	501,060	501,404	501,060							344	344		
795435-10-6	SALIX PHARMACEUTICALS LTD		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	9,640	9,677	9,640							37	37		
X7568G-11-5	SANITEC CORPORATION	D	08/19/2014	Various	09/24/2014	Various	102,011.000	1,175,184	1,100,409	1,175,184						(87,422)	12,646	(74,776)		
F5548N-10-1	SANOFI S.A.	D	02/07/2014	GS ALGOS	07/02/2014	Various	13,881.000	1,332,649	1,444,219	1,332,649						5,065	106,506	111,570	26,332	
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS IN		01/23/2014	JPMORGAN CHASE & CO.	01/23/2014	GOLDMAN, SACHS & CO.	75,000.000	1,800,000	1,911,769	1,800,000							111,769	111,769		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		05/30/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	6,434.000	652,881	708,143	652,881							55,262	55,262		
806407-10-2	SCHEIN HENRY INC		06/30/2014	DEUTSCHE BANK AG	09/23/2014	Various	40,156.000	4,803,417	4,714,893	4,765,313			38,104	(38,104)			(50,420)	(50,420)		
806857-10-8	SCHLUMBERGER LTD		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	8,737	9,966	8,737							1,229	1,229	40	
S48341-08-5	SCHNEIDER ELECTRIC	D	06/27/2014	Various	07/24/2014	Various	20,203.000	1,736,572	1,882,909	1,750,352						(24,279)	156,836	132,557	32,318	
81762P-10-2	SERVICENOW INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	5,787	5,040	5,787							(747)	(747)		
822634-10-1	SHELL MIDSTREAM PARTNERS LP	R	10/29/2014	CITIGROUP GLOBAL MARKETS	10/29/2014	GOLDMAN, SACHS & CO.	50,000.000	1,150,000	1,596,265	1,150,000							446,265	446,265		
D69671-21-8	SIEMANS AG	D	06/30/2014	Various	07/03/2014	Various	53,970.000	7,093,542	7,206,530	7,091,156			2,386	(2,386)		(86,590)	201,964	115,373		
G80797-10-6	SIG PLC	D	07/08/2014	Various	09/22/2014	Various	209,313.000	688,357	606,717	674,813			13,544	(13,544)		(2,929)	(65,168)	(68,097)	7,606	
826552-10-1	SIGMA ALDR ICH COM		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	32,798.000	3,230,747	4,488,566	3,230,747							1,257,819	1,257,819	7,544	
828806-10-9	SIMON PPTY GROUP INC		06/30/2014	DEUTSCHE BANK AG	06/30/2014	DEUTSCHE BANK AG	0.000						95	(95)						
83013P-10-5	SIZMEK INC		02/10/2014	MERGER	04/15/2014	ITG	500.000	5,185	4,987	5,185							(198)	(198)		
83088M-10-2	SKYWORKS SOLUTIONS INC		02/03/2014	Various	07/10/2014	Various	405,500.000	12,478,682	16,818,568	12,478,682							4,339,886	4,339,886	20,845	
832696-40-5	SMUCKER J M CO COM NEW		05/30/2014	Various	09/22/2014	Various	25,219.000	2,403,657	2,512,541	2,403,657							108,885	108,885	30,618	
835898-10-7	SOTHEBY'S		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	4,880	3,942	4,355			525	(525)			(413)	(413)	444	
842587-10-7	SOUTHERN CO		05/30/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	2,918.000	127,750	127,098	127,750							(652)	(652)	1,532	
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/09/2014	Various	09/22/2014	Various	13.000	174	383	174							209	209		
844741-10-8	SOUTHWEST AIRLINES CO		05/30/2014	Various	09/22/2014	Various	109,215.000	2,648,464	3,771,030	2,648,464							1,122,566	1,122,566	14,751	
848637-10-4	SPLUNK INC		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	7,583	6,159	7,149			434	(434)			(990)	(990)		
854502-10-1	STANLEY BLACK & DECKER INC		01/23/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	332.000	26,550	30,507	26,550							3,958	3,958	505	
856190-10-3	STATE BANK FINANCIAL CORP		07/23/2014	GOLDMAN, SACHS & CO.	09/24/2014	FIG Partners LLC	8,864.000	143,960	146,607	143,960							2,647	2,647	355	
858912-10-8	STERICYCLE INC		05/30/2014	DEUTSCHE BANK AG	09/24/2014	DEUTSCHE BANK AG	1,774.000	202,840	205,402	202,840							2,562	2,562		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		10/16/2014	Various	11/28/2014	Various	211,760.000	9,569,317	10,175,998	9,556,817			12,500	(12,500)			619,181	619,181	107,323	
869099-10-1	SUSQUEHANNA BANCSHARES INC		03/18/2014	Various	05/22/2014	Various	755,700.000	8,250,045	7,602,086	8,250,045							(647,959)	(647,959)	60,456	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	08/06/2014	Various	09/22/2014	Various	66,009.000	1,723,962	1,635,677	1,706,688			99,900	(99,900)		(90,202)	19,192	(71,010)	4,167	
H8431B-10-9	SWISS RE LTD	D	02/07/2014	GS ALGOS	03/07/2014	CITIGROUP GLOBAL MARKETS	9,427.000	844,796	874,565	844,796						18,306	11,462	29,768		
871503-10-8	SYMANTEC CORP.		03/24/2014	JPMORGAN CHASE & CO.	03/27/2014	Various	125,000.000	2,321,886	2,408,079	2,321,886							86,192	86,192		
871829-10-7	SYSCO CORP		06/30/2014	Various	09/22/2014	Various	87,789.000	3,127,718	3,299,143	3,127,718			1,089	(1,089)			171,425	171,425	31,361	
87612E-10-6	TARGET CORP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	47,937.000	2,846,842	3,037,015	2,846,842							190,173	190,173	53,389	
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	02/07/2014	GS ALGOS	04/17/2014	UNION BANK OF SWITZERLAND	315,001.000	610,780	572,829	610,780						15,319	(53,270)	(37,951)	2,499	

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
H84989-10-4	TE CONNECTIVITY LTD	E	01/29/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	17,607.000	998,585	1,063,960	998,585							65,376	65,376	14,614	
T92778-10-8	TELECOM ITALIA EURO.55	D	02/07/2014	GS ALGOS	05/20/2014	MS PASSPORT	661,970.000	775,113	771,800	775,113						4,933	(8,246)	(3,313)		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	02/07/2014	GS ALGOS	03/28/2014	Various	66,480.000	541,866	525,348	541,866						6,731	(23,249)	(16,518)		
88104R-10-0	TERRAFORM POWER OPERATING LLC A		07/18/2014	GOLDMAN, SACHS & CO.	07/21/2014	MORGAN STANLEY	12,500.000	312,500	413,079	312,500							100,579	100,579		
G87621-10-1	TESCO	D	11/11/2014	Various	12/18/2014	Various	244,587.000	768,394	667,159	768,394						(10,648)	(90,587)	(101,235)		
88160R-10-1	TESLA MOTORS INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	17,700	19,286	17,700							1,586	1,586		
881609-10-1	TESORO CORP		04/15/2014	Various	09/22/2014	Various	92,426.000	4,712,202	5,617,195	4,712,202			147	(147)			904,993	904,993	50,859	
F9156M-10-8	THALES S.A.	D	08/07/2014	Various	09/22/2014	Various	15,352.000	975,622	849,938	920,899			54,723	(54,723)		(52,746)	(18,214)	(70,960)	10,216	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/29/2014	CHEEVERS	04/15/2014	ITG	200.000	22,399	23,311	22,399							912	912	30	
887228-10-4	TIME INC		06/09/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	27,276.000	260,255	642,374	499,251							143,123	143,123		
88732J-20-7	TIME WARNER CABLE INC		03/31/2014	Various	09/22/2014	Various	70,000.000	9,438,751	9,738,692	9,438,751			245,042	(245,042)			299,941	299,941	82,500	
887317-30-3	TIME WARNER INC		09/30/2014	Various	11/14/2014	Various	105,464.000	7,918,773	8,400,541	7,704,494			447,462	(447,462)			696,046	696,046	40,525	
872590-10-4	T-MOBILE US INC		02/28/2014	CHEEVERS	04/15/2014	Various	1,300.000	40,840	38,057	39,650			1,190	(1,190)			(1,593)	(1,593)		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		02/28/2014	STOCK DIV.	04/15/2014	ITG	31.800	704	906	704							202	202		
F92124-10-0	TOTAL SA EUR 2.5	D	08/13/2014	Various	09/22/2014	Various	54,348.000	3,944,851	3,772,355	3,904,574			40,815	(40,815)		(46,893)	(85,326)	(132,219)		
892356-10-6	TRACTOR SUPPLY CO		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	6,975	6,653	6,975							(322)	(322)	13	
H8817H-10-0	TRANSOCEAN INC	F	10/07/2014	Various	11/28/2014	Various	248,527.000	8,854,625	8,135,387	8,854,625							(719,238)	(719,238)	96,395	
89417E-10-9	TRAVELERS COS INC		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	49,857.000	4,247,716	4,721,334	4,247,716							473,618	473,618	61,055	
896047-50-3	TRIBUNE MEDIA CL A ORD		09/30/2014	CRT CAPITAL GROUP	12/04/2014	CRT CAPITAL GROUP	33,333.000	2,700,973	2,108,166	2,193,311			507,662	(507,662)			(85,146)	(85,146)		
896082-10-4	TRIBUNE PUBLISHING CO		09/30/2014	Various	11/20/2014	Various	8,250.000	179,300	162,913	166,485			12,815	(12,815)			(3,572)	(3,572)	1,444	
896288-10-7	TRINET GROUP INC		03/27/2014	JPMORGAN CHASE & CO.	03/27/2014	CITIGROUP GLOBAL MARKETS	20,000.000	320,000	374,364	320,000							54,364	54,364		
896945-20-1	TRIPADVISOR INC		01/29/2014	CHEEVERS	04/15/2014	ITG	200.000	15,542	16,539	15,542							997	997		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		04/15/2014	TRANSFER	11/18/2014	Various	96,430.000	3,924,341	3,997,760	3,924,341							73,419	73,419	47,398	
902494-10-3	TYSON FOODS INC CLASS A		01/31/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	28,470.000	984,005	1,085,019	984,005							101,014	101,014	6,406	
H89231-33-8	UBS AG CHF0.1	D	11/11/2014	Various	11/25/2014	Various	240,149.000	4,378,849	4,308,895	4,378,849						(17,860)	(52,094)	(69,954)		
H892UH-65-5	UBS N LINIE AG	D	11/26/2014	Various	11/28/2014	EXCHNG_NR	182,114.000	3,110,195	3,110,824	3,110,195						633	(4)	629		
T960AS-10-1	Unicredit	D	05/23/2014	Various	07/24/2014	JPMORGAN CHASE & CO.	208,143.000	1,705,399	1,715,650	1,705,399						(36,905)	47,156	10,251	17,956	
90539J-10-9	UNION FIRST MARKET BANKSHARES CORP		01/02/2014	MERGER	04/15/2014	Various	292.170	7,182	7,246	7,182							65	65	41	
907818-10-8	UNION PACIFIC CORP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	28,736.000	2,595,109	3,136,431	2,595,109							541,321	541,321	31,170	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	56,792.000	5,442,498	5,586,738	5,442,498							144,241	144,241	85,524	
912909-10-8	UNITED STATES STEEL CORP		04/15/2014	TRANSFER	09/24/2014	GOLDMAN, SACHS & CO.	73,782.000	1,944,034	3,148,976	1,944,034							1,204,942	1,204,942	8,995	
913456-10-9	UNIVERSAL CORP VA		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	5,132	5,343	5,132							211	211	51	
91529Y-10-6	UNUM GROUP		04/15/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	104,058.000	3,425,984	3,700,231	3,425,984							274,247	274,247	36,576	
91913Y-10-0	VALERO ENERGY CORP		07/15/2014	Various	09/22/2014	GOLDMAN, SACHS & CO.	217,475.000	10,885,186	10,497,964	10,721,598			163,588	(163,588)			(223,634)	(223,634)	86,149	
92210H-10-5	VANTIV INC CLASS A		05/30/2014	DEUTSCHE BANK AG	09/22/2014	UNION BANK OF SWITZERLAND	9,283.000	287,605	298,108	287,605							10,503	10,503		
922280-10-2	VARONIS SYSTEMS INC		02/28/2014	MORGAN STANLEY	02/28/2014	GOLDMAN, SACHS & CO.	1,000.000	22,000	41,298	22,000							19,298	19,298		
92276F-10-0	VENTAS INC		07/07/2014	BANK OF AMERICA/MERRILL LYNCH	09/22/2014	UNION BANK OF SWITZERLAND	22,212.000	1,433,265	1,356,315	1,433,265							(76,950)	(76,950)	16,104	
92343E-10-2	VERISIGN INC.		06/30/2014	CREDIT SUISSE	09/22/2014	Various	1,203.000	60,246	67,202	58,718			1,528	(1,528)			8,484	8,484		
92343V-10-4	VERIZON COMMUNICATIONS		03/13/2014	Various	05/16/2014	Various	325,000.000	15,050,581	15,684,153	15,050,581							633,573	633,573	110,141	
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	03/05/2014	Various	17,770.880	801,953	830,778	801,953							28,825	28,825		
92532F-10-0	VERTEX PHARMACEUTICALS		03/31/2014	CHEEVERS	04/15/2014	Various	100.000	8,078	6,214	7,072			1,006	(1,006)			(858)	(858)		
92839U-20-6	VISTEON CORP		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	8,042	8,433	8,042							391	391		
F97982-10-6	VIVENDI EUR5.50	D	06/30/2014	Various	07/14/2014	Various	61,577.000	1,691,675	1,479,332	1,506,587			185,088	(185,088)		(11,232)	(16,023)	(27,255)		
928563-40-2	VM WARE INC		06/30/2014	Various	07/11/2014	Various	67,000.000	6,858,453	6,368,559	6,486,270			372,183	(372,183)			(117,711)	(117,711)		
BAS07N-FE-3	VODAFONE	R	02/27/2014	DIRECT	03/24/2014	WRITE OFF OF INVESTMENT	2,751,680.000													
G93882-19-2	VODAFONE GROUP PLC	D	06/30/2014	Various	08/08/2014	Various	1,876,976.350	8,397,274	6,260,290	6,396,498			2,000,776	(2,000,776)		78,143	(214,350)	(136,208)	203,214	
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	02/26/2014	Various	368,563.090	2,470,823	2,502,820	2,470,823	(266,109)			(266,109)	(106,242)	31,997		31,997		
931422-10-9	WALGREEN CO		10/15/2014	Various	12/31/2014	Various	71,584.000	4,658,668	4,295,091	4,295,186			363,482	(363,482)			(95)	(95)	30,856	
931142-10-3	WAL-MART STORES		02/06/2014	TRANSFER	09/22/2014	GOLDMAN, SACHS & CO.	12,951.000	945,656	993,471	945,656							47,815	47,815	18,649	
37045V-11-8	WARRANT GENERAL MTRS CO *W EXP 07/10/2		06/12/2014	Various	06/30/2014	Various	0.000		16,910								16,910	16,910		
941848-10-3	WATERS CORPORATION		03/31/2014	CHEEVERS	04/15/2014	Various	400.000	44,022	43,468	43,364			658	(658)			104	104		
94973V-10-7	WELLPOINT INC		10/15/2014	Various	12/03/2014	Various	13,590.000	1,560,671	1,547,990	1,548,025			12,647	(12,647)			(34)	(34)	12,546	
960413-10-2	WESTLAKE CHEMICAL CORP		04/21/2014	Various	09/24/2014	Various	431,598.000	28,476,289	37,596,498	28,461,185			15,104	(15,104)			9,135,313	9,135,313	92,759	
96950F-10-4	WILLIAMS PARTNERS LP		04/15/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	55,837.000	2,822,524	2,995,313	2,822,524							172,789	172,789	101,679	
976657-10-6	WISCONSIN ENERGY		11/11/2014	Various	12/30/2014	Various	65,839.000	3,044,932	2,896,690	3,044,932							(148,242)	(148,242)	58,624	

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
98138H-10-1	WORKDAY INC.		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	8,774	7,526	8,774							(1,248)	(1,248)		
983919-10-1	XILINX INC COM		06/30/2014	GOLDMAN, SACHS & CO.	07/10/2014	Various	100,000.000	5,490,770	4,847,011	4,731,000			759,770	(759,770)			116,011	116,011	29,000	
G98290-10-2	XL GROUP PLC	R	04/15/2014	TRANSFER	09/23/2014	GOLDMAN, SACHS & CO.	111,965.000	3,416,711	3,778,466	3,416,711							361,755	361,755	41,464	
984332-10-6	YAHOO INC COM		06/30/2014	GOLDMAN, SACHS & CO.	12/09/2014	Various	222,102.000	7,848,630	10,551,961	7,802,443			46,187	(46,187)			2,749,518	2,749,518		
985817-10-5	YELP INC		01/29/2014	CHEEVERS	04/15/2014	ITG	100.000	7,450	6,152	7,450							(1,298)	(1,298)		
989701-10-7	ZIONS BANCORP		09/30/2014	CITIGROUP GLOBAL MARKETS	12/11/2014	Various	55,537.000	1,658,132	1,535,983	1,613,905			44,227	(44,227)			(77,922)	(77,922)	2,221	
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	04/29/2014	Various	09/22/2014	Various	658.000	176,162	302,835	281,505						(6,123)	27,452	21,330		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,102,124,603	1,131,374,463	1,075,993,522	(266,109)		28,946,393	(29,212,502)	3,135,248	(1,118,609)	56,499,550	55,380,941	7,561,329	
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	05/12/2014	STOCK DIV.	06/09/2014	DIRECT	89,806.220		881,884								881,884	881,884		
09248X-10-0	BLACKROCK BUILD AMERICA BOND TRUST		02/10/2014	GOLDMAN, SACHS & CO.	11/04/2014	BANK OF AMERICA/MERRILL LYNCH	51,308.000	1,015,933	1,094,511	1,015,933							78,578	78,578	60,862	
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		07/11/2014	STOCK DIV.	09/25/2014	DIRECT	16,045.910	386,546	371,038	386,546							(15,508)	(15,508)		
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	07/21/2014	Various	07/29/2014	DIRECT	91,790.040	7,499,621	7,795,383	7,499,621							295,763	295,763	165,838	
464287-20-0	ISHARES CORE S&P 500 ETF		10/10/2014	Various	10/14/2014	Various	2,345,455.000	438,808,073	456,886,557	438,808,073							18,078,483	18,078,483	2,200,618	
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	06/09/2014	TRANSFER	09/22/2014	BANK OF AMERICA/MERRILL LYNCH	550,000.000	38,535,248	36,118,252	38,535,248							(2,416,996)	(2,416,996)	921,913	
46429B-69-7	ISHARES MSCI USA MIN VOL		08/28/2014	Various	09/22/2014	Various	313,925.000	11,305,940	11,684,191	11,303,190			2,750	(2,750)			381,001	381,001	38,385	
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	R	11/10/2014	BANK OF AMERICA/MERRILL LYNCH	12/10/2014	GOLDMAN, SACHS & CO.	1,300.000	79,173	78,014	79,173							(1,159)	(1,159)		
9299999. Subtotal - Common Stocks - Mutual Funds								497,630,534	514,909,830	497,627,784			2,750	(2,750)			17,282,046	17,282,046	3,387,615	
9799998. Total - Common Stocks								1,599,755,137	1,646,284,292	1,573,621,306	(266,109)		28,949,143	(29,215,252)	3,135,248	(1,118,609)	73,781,596	72,662,987	10,948,944	
9899999. Total - Preferred and Common Stocks								1,606,122,108	1,652,689,599	1,579,988,277	(266,109)		28,949,143	(29,215,252)	3,135,248	(1,106,864)	73,808,186	72,701,322	10,948,944	
9999999 - Totals								22,363,963,940	22,430,095,552	22,313,014,798	(266,109)	(93,164,597)	29,345,098	(122,775,804)	3,135,248	(1,106,864)	118,187,617	117,080,754	77,474,425	26,957,409

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
0199999. Subtotal - Preferred Stock - Parent								XXX	XXX
0999999. Total Preferred Stocks								XXX	XXX
020002-10-1	ALLSTATE CORP			2CIA1	NO		2,632,338		
1099999. Subtotal - Common Stock - Parent							2,632,338	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852	2CIB1	NO		802,758,384		
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110	2CIB1	NO		11,031,803		
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511	2CIB1	NO		189,953,511		
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907	2CIB1	NO		23,562,880		
29259@-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		11252	2CIB1	YES	30,000	16,220,993		
29262@-10-0	ENCOMPASS INDEMNITY COMPANY		15130	2CIB1	NO		25,287,052		
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE COMPANY		11251	2CIB1	YES	37,500	7,613,531		
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA		10071	2CIB1	YES	485,625	20,012,838		
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS		12154	2CIB1	YES	13,125	6,833,604		
29262#-10-8	ENCOMPASS INSURANCE COMPANY		10358	2CIB1	NO		10,061,265		
29261@-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY		10072	2CIB1	YES	67,500	10,511,879		
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167	2CIB1	NO		47,793,763		
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		36455	2CIB1	NO		39,500,103		
1199999. Subtotal - Common Stock - U.S. P&C Insurer						633,750	1,211,141,606	XXX	XXX
020038-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186	2CIB1			2,712,255,289		
1299999. Subtotal - Common Stock - U.S. Life Insurer							2,712,255,289	XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			2CIB4	NO		635,407,512		
1499999. Subtotal - Common Stock - Alien Insurer							635,407,512	XXX	XXX
020048-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2CIB2	NO		2,359,773		
1599999. Subtotal - Common Stock - Non - Insurer							2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			2CIB3	NO		989		
1799999. Subtotal - Common Stock - Other Affiliates							989	XXX	XXX
1899999. Total Common Stocks						633,750	4,563,797,507	XXX	XXX
1999999 - Totals						633,750	4,563,797,507	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASULTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
01609*-10-3	ALIC REINSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE INSURANCE COMPANY OF CANADA		5,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL			12/31/2014	CITIGROUP GLOBAL MARKETS	04/02/2015	27,887,850		24			27,890,000	27,887,826			0.000	0.031	NA		
	US TREASURY N/B			08/27/2014	MORGAN STANLEY	08/15/2015	60,057,459		(31,603)			60,000,000	60,089,063	56,658		0.250	0.096	FA		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							87,945,309		(31,579)			87,890,000	87,976,889	56,658		XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							87,945,309		(31,579)			87,890,000	87,976,889	56,658		XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	ESSAR STEEL ALGOMA INC			06/03/2014	IMPERIAL CAPITAL, LLC	03/15/2015										9.375	0.000	MS	10,050	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																XXX	XXX	XXX	10,050	
	ALLST CLO RED PRF 2015-A CDO - CF			12/02/2014	GOLDMAN, SACHS & CO.	03/15/2015	5,000,000					5,000,000	5,000,000	7,061		1.640	1.640	MJSD		
	ALLST CLO RED PRF CDO - CF - LOANS			04/15/2014	GOLDMAN, SACHS & CO.	05/30/2014										11.200	11.200	MN	1,109,348	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							5,000,000					5,000,000	5,000,000	7,061		XXX	XXX	XXX	1,109,348	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							5,000,000					5,000,000	5,000,000	7,061		XXX	XXX	XXX	1,119,398	
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							87,945,309		(31,579)			87,890,000	87,976,889	56,658		XXX	XXX	XXX	10,050	
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities							5,000,000					5,000,000	5,000,000	7,061		XXX	XXX	XXX	1,109,348	
8399999. Total Bonds							92,945,309		(31,579)			92,890,000	92,976,889	63,719		XXX	XXX	XXX	1,119,398	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/24/2014	DIRECT	XXX	726,747						726,747	54		0.000	0.070	NA	400	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/31/2014	DIRECT	XXX	3,298,997						3,298,997	106		0.000	0.080	NA	16	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/11/2014	DIRECT	XXX	42,372						42,372	1		0.000	0.020	NA		
09248U-61-9	TREASURY TEMP FUND			12/11/2014	DIRECT	XXX	89,958						89,958	6		0.000	0.073	NA		
8999999. Subtotal - Class One Money Market Mutual Funds							4,158,074					XXX	4,158,074	167		XXX	XXX	XXX	417	
9199999 - Totals							97,103,384		(31,579)			XXX	97,134,963	63,885		XXX	XXX	XXX	1,119,815	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(98,948)	(350,942)		(350,942)	(436)		53,135			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(99,518)	(350,942)		(350,942)	134		52,565			3FE	0001
CDS CS4205494 ON WFC 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2013	06/20/2018		5,000,000	credit event/(1.0000)	(72,999)		(36,694)	(120,482)		(120,482)	12,064		14,001			1FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(116,774)	(162,380)		(162,380)	(157,852)		(15,385)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(116,774)	(166,516)		(166,516)	(159,030)		(15,385)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(116,774)	(156,765)		(156,765)	(153,292)		(15,385)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(116,774)	(163,962)		(163,962)	(152,402)		(15,385)			1FE	0001
CDS CS4215683 ON ACE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	credit event/(1.0000)	(147,658)		(21,423)	(152,337)		(152,337)	(16,363)		29,271			1FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912		(183,504)	(196,645)		(196,645)	(161,104)		(82,115)			2FE	0001
CDS SINGLE SWAP CDS (VLO)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	12/20/2018		5,000,000	credit event/(1.0000)	(47,240)		(41,283)	(17,633)		(17,633)	11,305		9,411			2FE	0001
CDS SINGLE SWAP CDS (CNQCN)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2013	03/20/2019		5,000,000	credit event/(1.0000)	(98,875)		(31,931)	103,814		103,814	180,297		18,764			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(18,163)	(116,159)		(116,159)	(69,343)		19,893			4FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(16,122)	(134,415)		(134,415)	(41,559)		21,933			4FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(14,743)	(117,776)		(117,776)	(17,360)		23,312			4FE	0001
CDS SINGLE SWAP SCDS (BAC)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2014	03/20/2015		25,000,000	credit event/(1.0000)		(244,703)	(81,446)	(46,451)		(46,451)	(857)		199,110			1FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS SINGLE SWAP CDS (JPM)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/21/2014	03/20/2015		50,000,000	credit event/(1.0000)		(470,928)	(187,519)	(97,076)		(97,076)	(8,073)		381,925			1FE	0001
CDS SINGLE SWAP SCDS (MDC)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2014	03/20/2019		12,000,000	credit event/(1.0000)		405,528	(215,101)	115,063		115,063	(221,364)		(69,101)			3FE	0001
CDS SINGLE SWAP CDS (RIOLN)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2014	09/20/2019		10,000,000	credit event/(1.0000)		(34,444)	(93,273)	(9,393)		(9,393)	21,103		3,949			1FE	0001
CDS SINGLE SWAP CDS (SPAIN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		(138,313)	(85,067)	(103,946)		(103,946)	18,601		15,766			2FE	0001
CDS SINGLE SWAP CDS (BRAZIL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		226,987	(84,485)	328,579		328,579	127,465		(25,874)			2FE	0001
CDS SINGLE SWAP CDS (BELG)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/03/2014	06/20/2019		10,000,000	credit event/(1.0000)		(335,327)	(62,610)	(270,548)		(270,548)	26,556		38,223			1FE	0001
CDS SINGLE SWAP CDS (KMP)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2014	12/20/2019		10,000,000	credit event/(1.0000)		(133,055)	(67,929)	(107,862)		(107,862)	17,288		7,905			2FE	0001
CDS SINGLE SWAP CDS (KMP)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2014	12/20/2019		15,000,000	credit event/(1.0000)		(199,582)	(101,893)	(161,794)		(161,794)	25,931		11,857			2FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/12/2014	12/20/2019		7,000,000	credit event/(1.0000)		(133,346)	(30,599)	(152,493)		(152,493)	(22,630)		3,484			2FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L10QEMIK50	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(29,403)	(13,427)		(13,427)	23,896					2FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(39,686)	(46,868)		(46,868)	31,982		11,008			3FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L10QEMIK50	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(16,560)	(2,377)		(2,377)	7,722		(10,983)			3FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(72,858)	(233,406)		(233,406)	33,418		28,531			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(121,376)	(79,850)		(79,850)	14,436		(70,681)			2FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)	(150,368)		(122,995)	(54,614)		(54,614)	214,470		29,088			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(134,687)	27,932		27,932	376,771		17,397			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(91,840)	(64,127)		(64,127)	2,109		(41,146)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(17,394)	(126,271)		(126,271)	3,591		33,300			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)	(179,713)		(15,302)	(108,796)		(108,796)	25,485		35,392			1FE	0001
CDS SINGLE SWAP ICE (CDX.NA.IG.22.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	09/25/2014	06/20/2019		100,000,000	credit event/(1.0000)		(1,724,088)	(195,547)	(1,800,200)		(1,800,200)	(172,232)		96,120			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(689,388)	(2,781,271)	(2,896,994)	(5,111,063)	XXX	(5,111,063)	(179,275)		793,901			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(689,388)	(2,781,271)	(2,896,994)	(5,111,063)	XXX	(5,111,063)	(179,275)		793,901			XXX	XXX
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		91,811	30,836		241,445			(9,578)		10,000,000	2FE	
CDS CS4205502 ON BAC 100 06/20/2018	06051GA#6 - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (03076CAE6)		Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)	(83,296)		66,670	(55,427)		93,178			15,976		5,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS CS4215691 ON HIG 100 06/20/2018	416515E89 - HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (345838AC0, 635300AE9)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2013	06/20/2018		5,000,000	1.0000/(credit event)	(11,976)		53,069	(8,237)		103,582			2,374		5,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (771196AS1)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		103,198	(15,953)		207,485			1,809		10,000,000	2FE	
CDS SINGLE SWAP CDS (NE)	65505LA*8 - DS (NE) due 12/20/2018, CDS attached to Cash Security - (151020AN4)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	09/26/2013	12/20/2018		5,000,000	1.0000/(credit event)	(111,790)		72,067	(84,837)		(403,994)			21,373		5,000,000	2FE	
CDS SINGLE SWAP CDS (ECACN)	292505D#8 - DS (ECACN) due 03/20/2019, CDS attached to Cash Security - (02364WAV7)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/12/2013	03/20/2019		5,000,000	1.0000/(credit event)	23,334		46,266	18,684		(220,871)			(4,428)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C83 - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (16524RAC7, 693656AA8)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	59,125	27,542		123,706			(1,986)		5,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C#1 - DS (WHR) due 03/20/2019, CDS attached to Cash Security - (745310AD4, 91911XAQ7)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)		29,527	59,125	27,542		123,706			(1,986)		5,000,000	2FE	
CDS SINGLE SWAP CDS (KMI)	49455PA#8 - DS (KMI) due 12/20/2019, CDS attached to Cash Security - (471109AE8)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2014	12/20/2019		10,000,000	1.0000/(credit event)		(107,958)	82,248	(101,544)		(186,057)			6,414		10,000,000	2FE	
CDS SINGLE SWAP CDS (KMI)	49455PB*1 - DS (KMI) due 12/20/2019, CDS attached to Cash Security - (25470XAJ4, 745310AB8)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2014	12/20/2019		15,000,000	1.0000/(credit event)		(161,938)	123,371	(152,317)		(279,086)			9,621		15,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (78355HJS9)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		116,304	(21,918)		115,721			14,916		10,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C80 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (00817YAL2, 677050AE6)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		89,984	25,313		211,746			(11,405)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (191216BA7, 887317AF2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		119,548	184,723		415,148			(83,230)		20,000,000	1FE	

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)
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/2020 due 09/20/2017, CDS attached to Cash Security - (30231GAC6)		Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		42,069	23,457		59,535			(8,625)		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (891906AA7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		26,841	64,867		119,792			(23,853)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										423,675	(210,841)	1,151,697	(37,269)	XXX	725,035			(72,609)		125,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										423,675	(210,841)	1,151,697	(37,269)	XXX	725,035			(72,609)		125,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(265,713)	(2,992,113)	(1,745,298)	(5,148,333)	XXX	(4,386,028)	(179,275)		721,291		125,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(265,713)	(2,992,113)	(1,745,298)	(5,148,333)	XXX	(4,386,028)	(179,275)		721,291		125,000,000	XXX	XXX
BASOA2LB4 (0.7964 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2014	02/23/2015		624,146	(0.7964 EUR) / 1 USD				22,394		22,394		22,394			1,200		0002
BASOA2LC2 (0.6381 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2014	02/23/2015		748,341	(0.6381 GBP) / 1 USD				4,040		4,040		4,040			1,439		0002
BAS09WFG6 (6.1855 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2014	01/20/2015		7,524,857	(6.1855 CNH) / 1 USD				48,193		48,193		48,193			8,807		0002
BASOA0SS9 (1,085 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/04/2014	02/27/2015		671,030	(1,085 KRW) / 1 USD				6,042		6,042		6,042			1,337		0002
BASOA2LL2 (0.9561 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2014	02/23/2015		1,623,557	(0.9561 CHF) / 1 USD				60,026		60,026		60,026			3,122		0002
1229999. Subtotal - Forwards - Hedging Other													140,695	XXX	140,695		140,695			15,907	XXX	XXX
1269999. Subtotal - Forwards													140,695	XXX	140,695		140,695			15,907	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(689,388)	(2,781,271)	(2,896,994)	(4,970,368)	XXX	(4,970,368)	(179,275)	140,695	793,901		15,907	XXX	XXX
1419999. Subtotal - Replication										423,675	(210,841)	1,151,697	(37,269)	XXX	725,035			(72,609)		125,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(265,713)	(2,992,113)	(1,745,298)	(5,007,637)	XXX	(4,245,333)	(179,275)	140,695	721,291		125,015,907	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
CDS SINGLE SWAP CDS (BMY)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/06/2013	09/20/2018	01/30/2014	SALE		5,000,000	credit event/(1.0000)	(192,390)		(182,374)	(980)	(177,305)		13,466		3,187	(5,069)			0001
CDS SINGLE SWAP CDS (AALLN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/02/2013	12/20/2018	01/14/2014	SALE		5,000,000	credit event/(1.0000)	195,895		132,378	(3,406)	185,250		80,051		(1,461)	(52,871)			0001
CDS SINGLE SWAP SCDS (CAR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/21/2014	SALE		7,000,000	credit event/(5.0000)		(996,965)	(1,074,649)	(130,755)	(977,907)		19,057		(96,742)				0001
CDS SINGLE SWAP SCDS (CAR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/20/2014	SALE		6,000,000	credit event/(5.0000)		(854,541)	(892,309)	(112,076)	(839,606)		14,935		(52,702)				0001
CDS SINGLE SWAP SCDS (CAR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/18/2014	SALE		3,000,000	credit event/(5.0000)		(427,271)	(447,649)	(56,038)	(420,270)		7,001		(27,379)				0001
CDS SINGLE SWAP SCDS (CAR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/19/2014	03/20/2019	03/21/2014	SALE		2,000,000	credit event/(5.0000)		(288,502)	(307,043)	(37,973)	(283,142)		5,360		(23,901)				0001
CDS SINGLE SWAP SCDS (CAR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/21/2014	03/20/2019	03/21/2014	SALE		2,000,000	credit event/(5.0000)		(291,203)	(307,043)	(39,105)	(286,419)		4,784		(20,624)				0001
CDS CS3552656 ON DANBNK 300 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2012	03/20/2014	03/20/2014	MATURITY		10,000,000	credit event/(3.0000)	(130,923)			(52,080)			49,415		13,754				0001
CDS CS3578248 ON MID 100 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/16/2012	03/20/2014	03/20/2014	MATURITY		10,000,000	credit event/(1.0000)	271,795			(51,643)			46,877		(29,698)				0001
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	01/10/2014	12/20/2018	01/15/2014	SALE		250,000,000	credit event/(1.0000)		4,467,196	4,695,203	(42,264)	4,459,654				(7,542)	235,549			0001
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	02/14/2014	12/20/2018	03/13/2014	SALE		250,000,000	credit event/(1.0000)		(4,233,673)	(3,802,799)	(124,311)	(4,170,483)		63,189		367,685				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	01/02/2014	12/20/2018	01/10/2014	SALE		25,000,000	credit event/(5.0000)		(2,136,285)	(2,047,731)	(119,990)	(2,124,330)		11,955		76,600				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	01/02/2014	12/20/2018	01/10/2014	SALE		50,000,000	credit event/(5.0000)		(4,299,944)	(4,095,486)	(239,826)	(4,275,882)		24,062		180,395				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	01/07/2014	12/20/2018	01/10/2014	SALE		25,000,000	credit event/(5.0000)		(2,210,069)	(2,047,731)	(143,104)	(2,203,868)		6,201		156,137				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	02/11/2014	12/20/2018	02/14/2014	SALE		25,000,000	credit event/(5.0000)		2,304,700	2,382,825	(28,744)	2,296,789		(7,911)		86,036				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	02/14/2014	12/20/2018	03/13/2014	SALE		25,000,000	credit event/(5.0000)		(2,356,783)	(1,782,500)	(454,407)	(2,321,607)		35,176		539,107				0001
CDS SINGLE SWAP ICE (CDX.NA.IG.22.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	03/21/2014	06/20/2019	04/02/2014	SALE		125,000,000	credit event/(1.0000)		(1,871,313)	(2,045,940)	(46,626)	(1,862,383)		8,930		(183,558)				0001
CDS SINGLE SWAP ICE (CDX.NA.IG.22.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	03/21/2014	06/20/2019	04/02/2014	SALE		125,000,000	credit event/(1.0000)		(1,871,313)	(2,024,856)	(46,626)	(1,862,383)		8,930		(162,473)				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	02/21/2014	12/20/2018	04/15/2014	SALE		25,000,000	credit event/(5.0000)		(2,350,694)	(1,744,563)	(558,060)	(2,280,282)		70,413		535,719				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	02/18/2014	12/20/2018	04/16/2014	SALE		50,000,000	credit event/(5.0000)		(4,747,222)	(3,712,500)	(1,084,906)	(4,589,072)		158,150		876,572				0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T33OE4AS4QXXS2TT7X50	04/07/2014	06/20/2019	04/16/2014	SALE		25,000,000	credit event/(5.0000)		(1,951,944)	(1,754,375)	(214,464)	(1,942,560)		9,384		188,185				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)
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	02/24/2014	12/20/2018	04/17/2014	SALE		50,000,000	credit event/(5.0000)		(4,895,556)	(3,794,250)	(1,142,119)	(4,746,008)				149,547	951,758			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	04/07/2014	06/20/2019	05/21/2014	SALE		250,000	credit event/(5.0000)		(19,519)	228,750	(2,145)	(18,988)				532	247,738			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	04/10/2014	06/20/2019	05/21/2014	SALE		250,000	credit event/(5.0000)		(19,275)	228,750	(2,965)	(18,780)				495	247,530			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	05/14/2014	06/20/2019	05/21/2014	SALE		250,000	credit event/(5.0000)		(22,114)	228,750	(4,455)	(21,945)				169	250,695			0001
CDS SINGLE SWAP SCDS (RYL)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	05/28/2014	SALE		5,000,000	credit event/(5.0000)		(742,717)	(634,335)	(112,909)	(702,154)				40,563	67,819			0001
CDS SINGLE SWAP SCDS (HOV)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	05/28/2014	SALE		5,000,000	credit event/(5.0000)		(259,983)	(128,385)	(139,273)	(245,784)				14,199	117,399			0001
CDS SINGLE SWAP SCDS (BZH)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	05/28/2014	SALE		7,000,000	credit event/(5.0000)		(453,551)	(435,228)	(190,091)	(428,780)				24,771	(6,448)			0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	05/30/2014	SALE		12,000,000	credit event/(5.0000)		(1,323,173)	(1,175,688)	(300,567)	(1,248,740)				74,433	73,052			0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	06/04/2014	SALE		4,000,000	credit event/(5.0000)		(631,332)	(569,600)	(90,118)	(594,783)				36,549	25,183			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	04/07/2014	06/20/2019	06/05/2014	SALE		24,750,000	credit event/(5.0000)		(1,932,425)	(2,143,350)	(212,319)	(1,872,553)				59,872	(270,797)			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	04/10/2014	06/20/2019	06/06/2014	SALE		24,750,000	credit event/(5.0000)		(1,908,253)	(2,234,856)	(293,572)	(1,849,035)				59,218	(385,822)			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	05/14/2014	06/20/2019	06/06/2014	SALE		24,750,000	credit event/(5.0000)		(2,189,275)	(2,234,856)	(441,048)	(2,160,641)				28,634	(74,215)			0001
CDS SINGLE SWAP CDS (INDON)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	06/03/2014	06/20/2019	06/09/2014	SALE		10,000,000	credit event/(1.0000)		219,660	145,277	(2,393)	218,934				(726)	(73,657)			0001
CDS SINGLE SWAP SCDS (HTZ)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2014	06/20/2019	06/12/2014	SALE		10,000,000	credit event/(5.0000)		(1,589,145)	(1,313,005)	(224,268)	(1,585,635)				3,510	272,630			0001
CDS CS4192643 ON DB 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/30/2013	03/20/2018	06/17/2014	SALE		5,000,000	credit event/(1.0000)	12,201		(99,549)	(24,435)	8,917			80,085	(1,101)	(108,466)			0001
CDS CS3596166 ON MID 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/17/2012	06/20/2014	06/20/2014	MATURITY		10,000,000	credit event/(1.0000)	453,913			(145,319)				135,000	(98,096)				0001
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2012	06/20/2014	06/20/2014	MATURITY		5,000,000	credit event/(1.0000)	(5,171)			(22,588)				17,963	1,162				0001
CDS SINGLE SWAP CDS (VZ)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/10/2013	09/20/2014	09/20/2014	MATURITY		15,000,000	credit event/(1.0000)	(198,209)			29,539				(33,842)	139,122				0001
CDS SINGLE SWAP SCDS (DHI)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUG0FU57RNE97	02/18/2014	03/20/2019	07/24/2014	SALE		5,000,000	credit event/(1.0000)		119,071	108,288	(48,756)	108,926				(10,145)	(639)			0001
CDS CS3798408 ON MID 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2012	09/20/2014	09/20/2014	MATURITY		10,000,000	credit event/(1.0000)	420,484			(213,942)				197,421	(140,887)				0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2012	09/20/2014	09/20/2014	MATURITY		10,000,000	credit event/(1.0000)	63,860			(95,744)				84,699	(22,688)				0001
CDS SINGLE SWAP SCDS (F)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/02/2014	12/20/2019	10/15/2014	SALE		5,000,000	credit event/(5.0000)		(956,234)	(897,169)	(26,711)	(949,611)				6,623	52,442			0001
CDS SINGLE SWAP SCDS (CCL)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/02/2014	12/20/2019	10/21/2014	SALE		5,000,000	credit event/(1.0000)		(71,219)	(33,982)	(6,780)	(70,498)				721	36,516			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	06/24/2014	06/20/2019	10/28/2014	SALE		49,500,000	credit event/(5.0000)		(4,573,250)	(3,660,525)	(619,076)	(4,257,326)				315,924	596,801			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/01/2014	06/20/2019	10/28/2014	SALE		24,750,000	credit event/(5.0000)		(1,568,600)	(1,819,125)	(136,620)	(1,543,658)				24,942	(275,467)			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.22.V2)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/02/2014	06/20/2019	10/28/2014	SALE		24,750,000	credit event/(5.0000)		(1,580,425)	(1,863,675)	(140,786)	(1,556,211)				24,214	(307,464)			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/14/2014	12/20/2019	10/28/2014	SALE		50,000,000	credit event/(5.0000)		(2,659,444)	(3,487,150)	(396,703)	(2,639,480)				19,964	(847,670)			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/10/2014	12/20/2019	12/10/2014	SALE		25,000,000	credit event/(5.0000)		(1,514,944)	(1,367,500)	(297,473)	(1,468,668)				46,276	101,168			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	11/04/2014	12/20/2019	12/12/2014	SALE		25,000,000	credit event/(5.0000)		(2,017,756)	(1,208,056)	(400,699)	(1,974,010)				43,745	765,955			0001
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/14/2014	12/20/2019	12/17/2014	SALE		25,000,000	credit event/(5.0000)		(1,380,472)	(1,450,000)	(335,312)	(1,333,839)				46,633	(116,161)			0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/29/2009	12/20/2014	12/20/2014	MATURITY		10,000,000	credit event/(1.0000)	(119,551)			(75,780)				68,631	22,553				0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2011	12/20/2014	12/20/2014	MATURITY		10,000,000	credit event/(1.0000)	(44,863)			(84,087)				64,156	14,247				0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default												727,042	(56,085,755)	(50,669,608)	(9,786,892)	(54,626,157)	XXX	803,922		1,342,830	3,956,548			XXX
0969999. Subtotal - Swaps - Hedging Other												727,042	(56,085,755)	(50,669,608)	(9,786,892)	(54,626,157)	XXX	803,922		1,342,830	3,956,548			XXX
CDS SINGLE SWAP CDS (GLENLN)	L4370*AA9 - DS (GLENLN) due 12/20/2018, CDS attached to Cash Security - (29250RASS)		Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/02/2013	12/20/2018	01/14/2014	SALE		5,000,000	1.0000/(credit event)	(234,560)		(134,607)	3,569	(221,939)				1,625	87,332			

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)
CDS SINGLE SWAP SCDS (HTZ)	428040M#3 - SCDS (HTZ) due 03/20/2019, CDS attached to Cash Security - (745310AD4, 85571NAB5)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/21/2014	SALE		7,000,000	1.0000/(credit event)		1,004,076	1,002,219	130,627	984,883				(19,193)	17,336			
CDS SINGLE SWAP SCDS (HTZ)	428040M#3 - SCDS (HTZ) due 03/20/2019, CDS attached to Cash Security - (681904AM0, 75281AAQ2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/20/2014	SALE		6,000,000	1.0000/(credit event)		860,637	830,656	111,966	845,595				(15,041)	(14,940)			
CDS SINGLE SWAP SCDS (HTZ)	428040M#3 - SCDS (HTZ) due 03/20/2019, CDS attached to Cash Security - (651290AN8)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2014	03/20/2019	03/18/2014	SALE		3,000,000	1.0000/(credit event)		430,318	424,401	55,983	423,268				(7,051)	1,133			
CDS SINGLE SWAP SCDS (HTZ)	428040N*6 - SCDS (HTZ) due 03/20/2019, CDS attached to Cash Security - (29444UAL0)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/19/2014	03/20/2019	03/21/2014	SALE		2,000,000	1.0000/(credit event)		290,539	286,348	37,935	285,141				(5,398)	1,207			
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	12513#B67 - CDX.NA.IG.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security - (03027WAH5, 071813BA6, 552081AG6, 78403DAD2, 81211KAR1, 912828VS6, 92867MAD2, 982526AV7)		Credit	ICE T330E4AS4QXXS2TT7X50	01/24/2014	12/20/2018	01/28/2014	SALE		250,000,000	1.0000/(credit event)		3,981,860	4,001,527	(32,295)	3,977,343				(4,517)	24,185			
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	APPLIED - CDX.NA.HY.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security ...		Credit	ICE T330E4AS4QXXS2TT7X50	01/23/2014	12/20/2018	02/05/2014	SALE		50,000,000	5.0000/(credit event)		4,156,112	3,010,000	548,148	4,127,871				(28,241)	(1,117,871)			
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	12513#K59 - CDX.NA.HY.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security - (13063B3X8, 235036XN5)		Credit	ICE T330E4AS4QXXS2TT7X50	01/24/2014	12/20/2018	02/05/2014	SALE		25,000,000	5.0000/(credit event)		1,998,750	1,517,500	281,463	1,988,547				(10,203)	(471,047)			
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	12513#K59 - CDX.NA.HY.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security - (546462EC2, 5742180P1)		Credit	ICE T330E4AS4QXXS2TT7X50	01/24/2014	12/20/2018	02/05/2014	SALE		25,000,000	5.0000/(credit event)		1,998,750	1,505,000	281,463	1,988,547				(10,203)	(483,547)			
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	12513#K59 - CDX.NA.HY.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security - (341507G88)		Credit	ICE T330E4AS4QXXS2TT7X50	02/03/2014	12/20/2018	02/05/2014	SALE		25,000,000	5.0000/(credit event)		1,790,669	1,517,500	341,614	1,788,630				(2,039)	(271,130)			
CDS SINGLE SWAP ICE (CDX.NA.HY.21.V1)	12513#K59 - CDX.NA.HY.21 V1 12/20/18 due 12/20/2018, CDS attached to Cash Security - (03027WAH5)		Credit	ICE T330E4AS4QXXS2TT7X50	02/03/2014	12/20/2018	02/14/2014	SALE		25,000,000	5.0000/(credit event)		1,790,669	1,966,158	341,614	1,781,492				(9,178)	184,667			
CDS SINGLE SWAP SCDS (HTZ)	428040N84 - SCDS (HTZ) due 03/20/2019, CDS attached to Cash Security - (745310AD4)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/21/2014	03/20/2019	03/21/2014	SALE		2,000,000	1.0000/(credit event)		289,170	286,348	39,138	284,419				(4,751)	1,929			
CDS SINGLE SWAP CDS (AMGN)	031162F#2 - DS (AMGN) due 09/20/2018, CDS attached to Cash Security - (031162AZ3, 66989GAA8)		Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2013	09/20/2018	01/30/2014	SALE		5,000,000	1.0000/(credit event)	110,813		139,805	2,703	101,941				(2,019)	37,864			
CDS CS4192650 ON STAN-BANK 100 03/20/2018	853250A87 - CDS due 03/20/2018, CDS attached to Cash Security - (628530AL1)		Credit	GOLDMAN SACHS INTERNATIONAL II22LRO1IP2IHZNBB6KS28	01/30/2013	03/20/2018	06/17/2014	SALE		5,000,000	1.0000/(credit event)	12,253		86,455	22,227	8,955				(1,106)	77,500			
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	APPLIED - CDX.NA.HY.23.V1 due 12/20/2019, CDS attached to Cash Security - (037833AR1)		Credit	ICE T330E4AS4QXXS2TT7X50	12/12/2014	12/20/2019	12/18/2014	SALE		15,000,000	5.0000/(credit event)		1,142,555	942,000	465,523	1,140,023				(2,532)	(198,023)			
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	APPLIED - CDX.NA.HY.23.V1 due 12/20/2019, CDS attached to Cash Security - (742718EH8)		Credit	ICE T330E4AS4QXXS2TT7X50	12/16/2014	12/20/2019	12/18/2014	SALE		15,000,000	5.0000/(credit event)		1,095,778	949,500	480,729	1,094,562				(1,216)	(145,062)			
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	APPLIED - CDX.NA.HY.23.V1 due 12/20/2019, CDS attached to Cash Security - (037833AR1, 23311VAB3)		Credit	ICE T330E4AS4QXXS2TT7X50	12/17/2014	12/20/2019	12/17/2014	SALE		25,000,000	5.0000/(credit event)		(1,846,916)	(1,450,000)	(604,166)	(1,846,916)					396,916			
0989999. Subtotal - Swaps - Replication - Credit Default												(111,494)	18,982,967	16,880,810	2,508,242	18,752,361	XXX			(121,064)	(1,871,551)			XXX
1029999. Subtotal - Swaps - Replication												(111,494)	18,982,967	16,880,810	2,508,242	18,752,361	XXX			(121,064)	(1,871,551)			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default												615,548	(37,102,788)	(33,788,799)	(7,278,650)	(35,873,796)	XXX	803,922		1,221,766	2,084,997			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												615,548	(37,102,788)	(33,788,799)	(7,278,650)	(35,873,796)	XXX	803,922		1,221,766	2,084,997			XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BAS091J70 (0.1601 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2014	10/15/2014	10/15/2014	MATURITY		7,451,373	(0.1601 CNH) / 1 USD			(129,246)							(129,246)			0002
BAS099K71 (1040 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/06/2014	11/10/2014	11/10/2014	MATURITY		700,000	(1040 KRW) / 1 USD			29,061							29,061			0002
BAS09T004 (6.4673 NOK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2014	12/19/2014	12/19/2014	MATURITY		21,299,460	(6.4673 NOK) / 1 USD			2,580,376							2,580,376			0002
BAS09ZVD8 6.7975 NOK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/03/2014	12/19/2014	12/19/2014	MATURITY		7,782,273	(6.7975 NOK / (1 USD)			(593,601)							(593,601)			0002
BAS0A0SR1 1,078 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/04/2014	11/10/2014	11/10/2014	MATURITY		675,325	(1,078 KRW / (1 USD)			(4,385)							(4,385)			0002
BAS0A7K24 7.445 NOK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/15/2014	12/19/2014	12/19/2014	MATURITY		11,396,306	(7.445 NOK / (1 USD)			134,106							134,106			0002
1229999. Subtotal - Forwards - Hedging Other														2,016,311			XXX				2,016,311			XXX
1269999. Subtotal - Forwards														2,016,311			XXX				2,016,311			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other												727,042	(56,085,755)	(48,653,298)	(9,786,892)	(54,626,157)	XXX	803,922		1,342,830	5,972,859			XXX
1419999. Subtotal - Replication												(111,494)	18,982,967	16,880,810	2,508,242	18,752,361	XXX			(121,064)	(1,871,551)			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												615,548	(37,102,788)	(31,772,488)	(7,278,650)	(35,873,796)	XXX	803,922		1,221,766	4,101,308			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

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
ESH5	113		FUTURE S&P500 EMINI MAR 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/20/2015	CME	12/15/2014	1,990.3500	2,052.4000	(137,295)		350,583				350,583	571,780	100/100	50
MFSH5	245		FUTURE EMINI MSCI EAFE INDEX MAR 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/20/2015	ICE	12/15/2014	1,741.7000	1,757.9000	(131,075)		198,450				198,450	1,078,000	100/100	50
RTAH5	325		FUTURE RUSSELL 2000 EMINI ICE MAR 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/20/2015	ICE	12/15/2014	1,142.1500	1,200.7000	(315,250)		1,902,875				1,902,875	1,823,250	100/100	100
SPH5	146		FUTURE S&P 500 MAR 15	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/19/2015	CME	12/15/2014	1,990.3500	2,052.4000	(886,950)		2,264,825				2,264,825	2,098,750	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												(1,470,570)		4,716,733				4,716,733	5,571,780	XXX	XXX
1329999. Subtotal - Long Futures												(1,470,570)		4,716,733				4,716,733	5,571,780	XXX	XXX
ESH5	1,150		FUTURE S&P500 EMINI MAR 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/20/2015	CME	12/30/2014	2,037.6200	2,052.4000	1,397,250					(850,075)	(850,075)	5,819,000	0001	50
MFSH5	350		FUTURE EMINI MSCI EAFE INDEX MAR 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/20/2015	ICE	12/15/2014	1,710.0000	1,757.9000	187,250					(838,250)	(838,250)	1,540,000	0001	50
USH5	500		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	INTEREST	03/20/2015	CBOT	12/12/2014	143.9800	144.5600	(140,625)					(293,750)	(293,750)	656,250	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												1,443,875					(1,982,075)	(1,982,075)	8,015,250	XXX	XXX
1389999. Subtotal - Short Futures												1,443,875					(1,982,075)	(1,982,075)	8,015,250	XXX	XXX
1399999. Subtotal - Hedging Effective												(1,470,570)		4,716,733				4,716,733	5,571,780	XXX	XXX
1409999. Subtotal - Hedging Other												1,443,875					(1,982,075)	(1,982,075)	8,015,250	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(26,695)		4,716,733			(1,982,075)	2,734,658	13,587,030	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACH & CO.		16,025	16,025
JP Morgan		8,180,000	8,180,000
Total Net Cash Deposits		8,196,025	8,196,025

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

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
ESH4	59		FUTURE S&P500 EMINI MAR 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2014	CME	12/17/2013	1,797.4800	03/20/2014	1,807.9500	SALE	30,886	(114,914)			100/100	50
ESM4	23		FUTURE S&P500 EMINI JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	CME	05/02/2014	1,863.4500	06/17/2014	1,914.1100	SALE	58,258	58,258			100/100	50
ESU4	9		FUTURE S&P500 EMINI SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	CME	07/07/2014	1,946.5000	09/12/2014	1,965.9900	SALE	8,772	8,772			100/100	50
MFSH4	242		FUTURE EMINI MSCI EAFE INDEX MAR 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2014	LIFFE	12/17/2013	1,822.2000	03/20/2014	1,857.5700	SALE	427,936	(728,824)			100/100	50
MFSM4	242		FUTURE EMINI MSCI EAFE INDEX JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	LIFFE	06/02/2014	1,841.5400	06/17/2014	1,958.3500	SALE	1,413,391	1,413,391			100/100	50
MFSU4	241		FUTURE EMINI MSCI EAFE INDEX SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	LIFFE	08/01/2014	1,952.5200	09/12/2014	1,903.3500	SALE	(592,451)	(592,451)			100/100	50
RTAH4	372		FUTURE RUSSELL 2000 EMINI ICE MAR 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/21/2014	ICE	12/17/2013	1,116.9400	03/20/2014	1,194.6200	SALE	2,889,486	1,216,926			100/100	100
RTAM4	364		FUTURE RUSSELL 2000 EMINI ICE JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	ICE	03/20/2014	1,191.5500	06/17/2014	1,164.9600	SALE	(967,895)	(967,895)			100/100	100
RTAU4	348		FUTURE RUSSELL 2000 EMINI ICE SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/19/2014	ICE	07/07/2014	1,162.1700	09/12/2014	1,170.3200	SALE	283,503	283,503			100/100	100
SPH4	147		FUTURE S&P 500 MAR 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/20/2014	CME	12/17/2013	1,780.3500	03/20/2014	1,859.7000	SALE	2,915,569	683,006			100/100	250
SPM4	147		FUTURE S&P 500 JUN 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/20/2014	CME	03/20/2014	1,852.0000	06/17/2014	1,936.6000	SALE	3,108,506	3,108,506			100/100	250
SPU4	147		FUTURE S&P 500 SEP 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/18/2014	CME	06/17/2014	1,929.2000	09/12/2014	1,996.3800	SALE	2,468,831	2,468,831			100/100	250
SPZ4	146		FUTURE S&P 500 DEC 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/18/2014	CME	09/12/2014	1,988.8000	12/15/2014	1,997.2000	SALE	306,060	306,060			100/100	250
ESZ4	113		FUTURE S&P500 EMINI DEC 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/19/2014	CME	12/01/2014	1,990.7100	12/15/2014	1,997.1500	SALE	36,404	36,404			100/100	250
MFSZ4	248		FUTURE EMINI MSCI EAFE INDEX DEC 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/19/2014	ICE	11/03/2014	1,892.4800	12/15/2014	1,748.2000	SALE	(1,789,048)	(1,789,048)			100/100	50
RTAZ4	335		FUTURE RUSSELL 2000 EMINI ICE DEC 14	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/19/2014	ICE	11/03/2014	1,167.4200	12/15/2014	1,146.1200	SALE	(713,402)	(713,402)			100/100	100
1279999. Subtotal - Long Futures - Hedging Effective														9,884,806	4,677,124			XXX	XXX
1329999. Subtotal - Long Futures														9,884,806	4,677,124			XXX	XXX
ESZ4	3,629		FUTURE S&P500 EMINI DEC 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/19/2014	CME	12/11/2014	2,021.1300	12/15/2014	2,011.5500		1,737,547	1,737,547			0001	50
ESM4	2,089		FUTURE S&P500 EMINI JUN 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/20/2014	CME	04/28/2014	1,850.8100	06/16/2014	1,913.3000		(6,526,437)	(6,526,437)			0001	50
ESH4	3,675		FUTURE S&P500 EMINI MAR 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/21/2014	CME	02/06/2014	1,788.7100	03/20/2014	1,803.2600		(2,674,161)	(2,674,161)			0001	50
ESH5	1,367		FUTURE S&P500 EMINI MAR 15	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/20/2015	CME	12/16/2014	1,988.8300	12/18/2014	2,018.8800		(2,054,448)	(2,054,448)			0001	50
ESU4	1,579		FUTURE S&P500 EMINI SEP 14	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/19/2014	CME	06/16/2014	1,928.3000	09/12/2014	1,996.9000		(5,419,681)	(5,419,681)			0001	50
TUZ4	150		FUTURE US 2YR NOTE DEC 14	DEBT SECURITIES	SCHEDULE D	INTEREST	12/31/2014	CBOT	11/06/2014	109.7000	11/07/2014	109.7000		(345)	(345)			0002	2,000
USZ4	750		FUTURE US LONG BOND DEC 14	DEBT SECURITIES	SCHEDULE D	INTEREST	12/19/2014	CBOT	11/24/2014	140.8200	11/26/2014	141.4200		(452,851)	(452,851)			0002	1,000
USM4	1,675		FUTURE US LONG BOND JUN 14	DEBT SECURITIES	SCHEDULE D	INTEREST	06/19/2014	CBOT	05/15/2014	134.3800	05/27/2014	135.4700		(1,826,040)	(1,826,040)			0002	1,000
USH4	1,000		FUTURE US LONG BOND MAR 14	DEBT SECURITIES	SCHEDULE D	INTEREST	03/20/2014	CBOT	11/27/2013	131.9100	02/20/2014	132.8900		(982,769)	(2,589,800)			0002	1,000
USH5	650		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	INTEREST	03/20/2015	CBOT	12/09/2014	142.2400	12/11/2014	142.5600		(210,089)	(210,089)			0002	1,000
USU4	1,570		FUTURE US LONG BOND SEP 14	DEBT SECURITIES	SCHEDULE D	INTEREST	09/19/2014	CBOT	08/15/2014	136.7000	08/28/2014	137.5400		(1,321,187)	(1,321,187)			0002	1,000
1349999. Subtotal - Short Futures - Hedging Other														(19,730,459)	(21,337,491)			XXX	XXX
1389999. Subtotal - Short Futures														(19,730,459)	(21,337,491)			XXX	XXX
1399999. Subtotal - Hedging Effective														9,884,806	4,677,124			XXX	XXX
1409999. Subtotal - Hedging Other														(19,730,459)	(21,337,491)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(9,845,653)	(16,660,367)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX		12,912,758		12,912,758	1,584,500	(1,611,195)	1,584,500	13,587,030	13,587,030
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			(153,622)		115,721	(450,862)		15,000,000	14,846,378
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		55,083	(119,899)		454,897	(103,946)	350,951	20,000,000	19,935,184
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y		103,814	(120,482)		103,814	(120,482)			
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		23,457	(983,814)		152,713	(928,387)		10,000,000	9,039,643
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(233,406)			(233,406)			
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		86,460	(279,941)		86,460	(279,941)		5,762	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		341,725	(710,692)		950,506	(931,563)	18,943	45,010,145	44,641,177
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		328,579	(725,569)		432,161	(717,332)		5,000,000	4,603,010
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		179,930	(983,255)		234,855	(1,194,538)		30,000,000	29,196,674
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y			(15,804)			(15,804)			
0299999. Total NAIC 1 Designation					1,119,047	(4,326,484)		2,531,127	(4,976,260)	369,894	125,015,907	122,262,067
0899999. Aggregate Sum of Central Clearinghouses						(1,800,200)			(1,800,200)			
0999999 - Totals					14,031,804	(6,126,684)	12,912,758	4,115,627	(8,387,655)	1,954,394	138,602,937	135,849,097

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)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	223,562	224,000	222,696	11/30/2018	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-RT-9	TREASURY NOTE	713,604	715,000	710,838	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (ICE)	Treasury	912828-UP-3	TREASURY NOTE	1,500,410	1,500,000	1,500,000	02/28/2015	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,814,000	1,814,000	1,814,000		IV
JPMORGAN CHASE BANK, N.A. (CME, ICE)	Cash		CASH	8,180,000	8,180,000	8,180,000		I
GOLDMAN SACHS BANK USA (ICE, CME)	Cash		CASH	16,025	16,025	16,025		I
0199999 - Total				12,447,601	12,449,025	12,443,559	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		12,680,056	12,680,056	01/02/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				12,680,056	12,680,056	XXX
9999999 - Totals				12,680,056	12,680,056	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (3,052) Book/Adjusted Carrying Value $ (3,052)
2. Average balance for the year Fair Value $ 22,132,839 Book/Adjusted Carrying Value $ 22,132,839
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 12,680,056 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			7,550	7,550	12/31/2015
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			3,254,339	3,254,339	12/31/2015
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,046	5,046	12/31/2015
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			721,242	721,242	12/31/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,988,177	3,988,177	XXX
00287C-N6-0	ABBVIE INC			7,599,749	7,599,726	01/06/2015
00915T-P2-0	AIR PRODUCTS AND CHEMICALS INC			3,549,499	3,549,464	02/02/2015
00937B-N5-8	AIRGAS INC			4,999,840	4,999,806	01/05/2015
02360S-N5-3	AMEREN CORPORATION			10,999,648	10,999,230	01/05/2015
0255E3-N6-1	AMERICAN ELECTRIC POWER COMPANY IN			1,499,943	1,499,875	01/06/2015
03741P-N2-4	APACHE CORP			11,222,854	11,222,813	01/02/2015
03741P-N5-7	APACHE CORP			2,976,905	2,976,788	01/05/2015
04956M-NM-5	ATMOS ENERGY CORP			1,499,817	1,499,625	01/21/2015
06538C-NV-9	BANK OF TOKYO MITSUBISHI UFJ LTD			4,874,303	4,874,393	01/29/2015
19587F-N5-2	COLONIAL PIPELINE COMPANY			23,999,568	23,999,467	01/05/2015
36161B-N7-5	GDF SUEZ			1,699,958	1,699,958	01/07/2015
36161B-N8-3	GDF SUEZ			8,999,739	8,999,738	01/08/2015
66522U-N5-8	NORTHERN ILLINOIS GAS COMPANY			1,999,936	1,999,920	01/05/2015
66578R-N5-8	NORTHERN STATES POWER COMPANY -WI			11,799,622	11,799,304	01/05/2015
71112K-N2-3	PEOPLES GAS LIGHT AND COKE COMPANY			6,999,909	6,999,951	01/02/2015
72018U-N7-3	PIEDMONT NATURAL GAS COMPANY INC.			8,999,649	8,999,685	01/07/2015
72018U-N9-9	PIEDMONT NATURAL GAS COMPANY INC.			11,019,449	11,019,535	01/09/2015
74018L-NV-6	PRECISION CASTPARTS CORP.			10,498,740	10,498,693	01/29/2015
74835K-N7-2	QUESTAR CORPORATION			4,999,875	4,999,858	01/07/2015
74835K-NM-9	QUESTAR CORPORATION			4,499,631	4,499,375	01/21/2015
77434M-N2-7	ROCKWELL COLLINS INC.			1,999,974	1,999,983	01/02/2015
79744K-N2-2	SAN DIEGO GAS AND ELECTRIC CO			1,299,991	1,299,992	01/02/2015
79744K-N5-5	SAN DIEGO GAS AND ELECTRIC CO			5,499,901	5,499,872	01/05/2015
79744K-N6-3	SAN DIEGO GAS AND ELECTRIC CO			18,999,582	18,999,419	01/06/2015
82434U-N5-2	SHERWIN-WILLIAMS COMPANY -THE			3,999,888	3,999,893	01/05/2015
82434U-N6-0	SHERWIN-WILLIAMS COMPANY -THE			2,599,914	2,599,910	01/06/2015
82655F-N6-5	SIGMA-ALDRICH CORPORATION			21,999,626	21,999,297	01/06/2015
8424C1-N5-3	SOUTHERN CALIFORNIA EDISON COMPANY			1,999,944	1,999,904	01/05/2015
85572B-N2-6	STARWOOD HOTELS & RESORT			10,799,860	10,799,841	01/02/2015
89116F-N6-3	TORONTO DOMINION HOLDINGS USA INC			9,999,850	9,999,833	01/06/2015
92240F-NC-3	VECTREN UTILITY HOLDINGS INC.			3,499,766	3,499,444	01/12/2015
92780K-N8-7	VIRGINIA ELECTRIC AND POWER COMPAN			5,999,736	5,999,642	01/08/2015
93884F-N9-9	WASHINGTON GAS LIGHT CO			4,999,875	4,999,756	01/09/2015
96950M-N5-4	WILLIAMS PARTNERS LP			499,984	499,961	01/05/2015
46642T-N5-8	JM SMUCKER			2,499,920	2,499,931	01/05/2015
47836K-N2-8	JOHNSON CONTROLS INC.			2,549,967	2,549,979	01/02/2015
64587B-NN-8	NEW JERSEY NATURAL GAS CO			499,970	499,942	01/22/2015
75820M-N5-6	REED ELSEVIER INC.			499,984	499,986	01/05/2015
7743E3-N5-1	ROCKWELL AUTOMATION INC			2,199,938	2,199,963	01/05/2015
82655F-N8-1	SIGMA-ALDRICH CORPORATION			4,999,890	4,999,747	01/08/2015
9099999. Total - Cash (Schedule E Part 1 type)				252,186,193	252,183,498	XXX
9999999 - Totals				256,174,370	256,171,675	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (19,250,543) — Book/Adjusted Carrying Value $ (19,248,110)
2. Average balance for the year — Fair Value $ 261,180,347 — Book/Adjusted Carrying Value $ 261,174,463

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, N.A.	New York, New York					(682,713,744)	XXX
Bank of Montreal	Toronto, Canada		3.000	5,364		702,280	XXX
Bank of New York Mellon	New York, New York		0.010	850	6	26,068,650	XXX
Bank of Oklahoma	Tulsa, Oklahoma					498,833	XXX
Citibank, N.A.	New York, New York		0.020	175	4	6,880,132	XXX
Fifth Third Bank	Cincinnati, Ohio					3,196,163	XXX
First Hawaiian Bank	Honolulu, Hawaii					881,697	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,590,824	XXX
Branch Banking and Trust Co.	Richmond, Virginia					23,652,118	XXX
Capital One N.A.	New Orleans, Louisiana					13,690,211	XXX
Huntington National Bank	Columbus, Ohio					401,209	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.030	40	3	6,174,034	XXX
KeyBank National Association	Cleveland, Ohio					16,098,988	XXX
HSBC Bank, USA	Buffalo, New York					1,402,493	XXX
RBC Global Services	Toronto, Canada					261,683	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					2,019,192	XXX
Regions Bank	Birmingham, Alabama					1,705,387	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					2,677,164	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(60,063,344)	XXX
Northrim Bank	Anchorage, Alaska		0.200	2,072	135	266,709	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	8,502	148	(634,609,319)	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	8,502	148	(634,609,319)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,222,693	XXX
0599999 Total - Cash		XXX	XXX	8,502	148	(633,386,627)	XXX

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

1. January	(663,502,390)	4. April	(605,105,757)	7. July	(679,106,147)	10. October	(592,191,924)
2. February	(681,122,219)	5. May	(651,969,097)	8. August	(569,583,693)	11. November	(488,421,363)
3. March	(377,962,193)	6. June	(583,005,544)	9. September	(566,963,562)	12. December	(633,386,627)

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
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABBVIE INC		12/08/2014		01/06/2015	7,599,726		1,317
AIR PRODUCTS AND CHEMICALS INC		12/30/2014		02/02/2015	3,549,464		34
AIRGAS INC		12/31/2014		01/05/2015	4,999,806		49
AMEREN CORPORATION		12/22/2014		01/05/2015	10,999,230		1,925
AMERICAN ELECTRIC POWER COMPANY IN		12/23/2014		01/06/2015	1,499,875		225
APACHE CORP		12/19/2014		01/02/2015	11,222,813		2,432
APACHE CORP		12/22/2014		01/05/2015	2,976,788		529
ATMOS ENERGY CORP		12/17/2014		01/21/2015	1,499,625		281
BANK OF TOKYO MITSUBISHI UFJ LTD (		12/29/2014		01/29/2015	4,874,393		65
C.R. BARD INC.		12/31/2014		01/02/2015	17,663,912		88
CENTERPOINT ENERGY RESOURCES CORP		12/29/2014		01/02/2015	6,499,877		368
CENTERPOINT ENERGY RESOURCES CORP		12/30/2014		01/13/2015	6,998,367		272
COLONIAL PIPELINE COMPANY		12/29/2014		01/05/2015	23,999,467		400
DTE ELECTRIC CO		12/30/2014		01/07/2015	13,824,078		307
EXXON MOBIL CORPORATION		12/31/2014		01/13/2015	1,049,965		3
GDF SUEZ		12/03/2014		01/07/2015	1,699,958		205
GDF SUEZ		12/09/2014		01/08/2015	8,999,738		863
JM SMUCKER		12/31/2014		01/05/2015	2,499,931		17
JOHNSON CONTROLS INC.		12/31/2014		01/02/2015	2,549,979		21
KANSAS CITY POWER & LIGHT COMPANY		12/31/2014		01/02/2015	16,479,817		183
NEW JERSEY NATURAL GAS CO		12/30/2014		01/06/2015	4,204,901		40
NEW JERSEY NATURAL GAS CO		12/26/2014		01/22/2015	499,942		17
NORTHEAST UTILITIES		12/31/2014		01/02/2015	14,999,917		83
NORTHERN ILLINOIS GAS COMPANY		12/17/2014		01/05/2015	1,999,920		300
NORTHERN STATES POWER COMPANY (WIS		12/22/2014		01/05/2015	11,799,304		1,990
ONEOK PARTNERS LP		12/26/2014		01/09/2015	7,998,898		827
PEOPLES GAS LIGHT AND COKE COMPANY		12/31/2014		01/02/2015	6,999,951		49
PIEDMONT NATURAL GAS COMPANY INC.		12/22/2014		01/07/2015	8,999,685		525
PIEDMONT NATURAL GAS COMPANY INC.		12/30/2014		01/09/2015	11,019,535		116
PRECISION CASTPARTS CORP.		12/29/2014		01/29/2015	10,498,693		140
QUESTAR CORPORATION		12/10/2014		01/07/2015	4,999,858		519
QUESTAR CORPORATION		12/22/2014		01/21/2015	4,499,375		312
REED ELSEVIER INC.		12/31/2014		01/05/2015	16,939,529		118
ROCKWELL COLLINS INC.		12/31/2014		01/02/2015	1,999,983		17
ROCKWELL AUTOMATION INC		12/31/2014		01/05/2015	9,999,833		42
SAN DIEGO GAS AND ELECTRIC CO		12/19/2014		01/02/2015	1,299,992		103
SAN DIEGO GAS AND ELECTRIC CO		12/17/2014		01/05/2015	5,499,872		481
SAN DIEGO GAS AND ELECTRIC CO		12/18/2014		01/06/2015	18,999,419		1,626
SHERWIN-WILLIAMS COMPANY (THE)		12/11/2014		01/05/2015	3,999,893		560
SHERWIN-WILLIAMS COMPANY (THE)		12/29/2014		01/06/2015	2,599,910		54
SIGMA-ALDRICH CORPORATION		12/22/2014		01/06/2015	21,999,297		1,406
SIGMA-ALDRICH CORPORATION		12/29/2014		01/08/2015	4,999,747		108
SOUTHERN CALIFORNIA EDISON COMPANY		12/26/2014		01/05/2015	1,999,904		143
STARWOOD HOTELS & RESORT		12/19/2014		01/02/2015	10,799,841		2,067
TORONTO DOMINION HOLDINGS USA INC		11/28/2014		01/02/2015	9,999,967		1,133
TORONTO DOMINION HOLDINGS USA INC		12/02/2014		01/06/2015	9,999,833		1,000
VECTREN UTILITY HOLDINGS INC.		12/19/2014		01/07/2015	4,999,650		758
VECTREN UTILITY HOLDINGS INC.		12/19/2014		01/12/2015	3,499,444		657
VIRGINIA ELECTRIC AND POWER COMPAN		12/05/2014		01/08/2015	15,999,020		3,887
WASHINGTON GAS LIGHT CO		12/22/2014		01/09/2015	4,999,756		306
WILLIAMS PARTNERS LP		12/26/2014		01/05/2015	8,079,363		956
WILLIAMS PARTNERS LP		12/29/2014		01/12/2015	7,498,281		469
WISCONSIN GAS CO		12/30/2014		01/09/2015	12,359,643		89
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					418,578,963		30,483
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					418,578,963		30,483
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					418,578,963		30,483

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
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					418,578,963		30,483
8699999 - Total Cash Equivalents					418,578,963		30,483

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	B	WORKERS' COMPENSATION			9,947,934	9,952,110
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			51,286,054	55,083,005
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			120,696	155,367
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			174,061	210,945
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			75,057	96,984
14. Illinois IL	B	PROPERTY & CASUALTY	2,888,204	3,628,856	132,938	166,620
15. Indiana IN					109,838	109,838
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			206,102	205,108
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	B	PROPERTY & CASUALTY			121,980	155,175
32. New Mexico NM	B	PROPERTY & CASUALTY			519,066	658,277
33. New York NY	B	PROPERTY & CASUALTY			1,972,993	2,401,254
34. North Carolina NC	B	PROPERTY & CASUALTY			300,385	387,938
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	PROPERTY & CASUALTY			3,151,106	3,469,659
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						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN					4,064,578	5,708,236
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,888,204	3,628,856	72,182,788	78,760,515
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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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES:

Schedule P Prior Reserves By Line

2014 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	739,258	679,786	475,840	132,414	111,727		2,139,024
2	2000	7,643	-11,753	29,521	1,614	9,937		36,962
3	2001	-24,892	10,410	23,469	2,284	7,728		19,000
4	2002	-7,630	8,759	13,140	3,775	4,983		23,027
5	2003	-5,605	5,537	15,394	1,461	5,020		21,806
6	2004	27	16,383	11,736	3,398	75,861		107,404
	2004 & Pr	708,801	709,122	569,100	144,944	215,255		2,347,223

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	19,053	32,578	3,265	6,006	740		61,642
2	2000	1,830	2,268	215	432	96		4,841
3	2001	1,242	5,357	229	1,034	131		7,992
4	2002	1,765	2,522	269	487	104		5,147
5	2003	1,795	2,693	326	469	110		5,394
6	2004	2,562	2,690	441	512	2,666		8,870
	2004 & Pr	28,248	48,107	4,745	8,940	3,846		93,886

Schedule P - Part 1 B - Private Passenger Auto Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	124,303	-200,191	353,033	532	102,395		380,071
2	2000	3,085	-28,727	28,964	-1,768	8,907		10,461
3	2001	-28,355	3,445	22,507	827	7,300		5,723
4	2002	-10,799	4,636	12,648	2,799	4,762		14,046
5	2003	-8,412	1,261	14,926	554	4,749		13,078
6	2004	-4,489	9,744	11,034	1,931	18,692		36,913
	2004 & Pr	75,333	-209,832	443,112	4,874	146,806		460,293

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	3,291	3,265	381	93	46		7,076
2	2000	-2	0	66	0	163		227
3	2001	-595		484		193		82
4	2002	948	12	83	1	7		1,051
5	2003	101	201	12	14	13		341
6	2004	1,300	940	128	101	654		3,122
	2004 & Pr	5,043	4,418	1,154	209	1,075		11,898

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	49,231	39,211	3,946	1,169	753		94,310
2	2000					36		36
3	2001							
4	2002							
5	2003							
6	2004					3,921		3,921
	2004 & Pr	49,231	39,211	3,946	1,169	4,710		98,267

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	42,921	16,500	9,303	4,563	2,085		75,372
2	2000	880	2,400	266	736	113		4,396
3	2001	744	1,367	241	419	90		2,863
4	2002	340	1,580	127	485	91		2,623
5	2003	237	1,381	106	424	121		2,269
6	2004	451	2,757	121	795	529		4,653
	2004 & Pr	45,574	25,986	10,164	7,422	3,030		92,176

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	31	14	3	1			49
2	2000							
3	2001							
4	2002							
5	2003							
6	2004					1		1
	2004 & Pr	31	14	3	1	1		51

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
	2004 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	2,191	1,620	70	32	0		3,913
2	2000					0		0
3	2001					0		0
4	2002					0		0
5	2003					0		0
6	2004					36		36
	2004 & Pr	2,191	1,620	70	32	37		3,950

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	158,614	256,517	16,643	41,329	4,649		477,751
2	2000		12,307		2,213	600		15,120
3	2001	42	10	7	4	6		69
4	2002	28	10	11	4	9		61
5	2003	78		18		21		117
6	2004	32	236	3	30	9,380		9,681
	2004 & Pr	158,794	269,079	16,682	43,579	14,664		502,799

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
	2004 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	800	405	67	34	0		1,306
2	2000	400				3		403
3	2001	14		0		5		19
4	2002	8		0		3		10
5	2003	501		0		1		502
6	2004	3		0	28	200		231
	2004 & Pr	1,725	405	68	62	211		2,471

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	421	1	19	0	10		451
2	2000	15		1		2		17
3	2001	6	0	0	0	2		8
4	2002	53		2	0	3		59
5	2003	87	0	4	0	4		95
6	2004	164	-1	7	0	1,465		1,635
	2004 & Pr	746	-1	34	0	1,486		2,265

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	49	6	2	1	3		60
2	2000							
3	2001							
4	2002	26		0		2		29
5	2003							
6	2004					1		1
	2004 & Pr	75	6	2	1	5		89

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001	2	232					234
4	2002							
5	2003							
6	2004							
	2004 & Pr	2	232					234

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
	2004 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	180	162	1	1			345
2	2000							
3	2001							
4	2002							
5	2003							
6	2004							
	2004 & Pr	180	162	1	1			345

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	819	737	7	7			1,570
2	2000	1,399						1,399
3	2001	2,008						2,008
4	2002							
5	2003							
6	2004							
	2004 & Pr	4,226	737	7	7			4,977

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002			NONE				
5	2003							
6	2004							
	2004 & Pr							

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR	337,354	528,961	89,100	78,646	1,047		1,035,108
2	2000	36		9		16		61
3	2001					1		1
4	2002					2		2
5	2003	8		2		1		11
6	2004	4	17	0	1	38,317		38,339
	2004 & Pr	337,402	528,978	89,112	78,647	39,383		1,073,523

Schedule P - Part 1 R 2 - Products Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002			NONE				
5	2003							
6	2004							
	2004 & Pr							

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002			NONE				
5	2003							
6	2004							
	2004 & Pr							

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1999 & PR							
2	2000							
3	2001							
4	2002			NONE				
5	2003							
6	2004							
	2004 & Pr							