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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7154 (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 Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	DOGAN CIVGIN	Chief Financial Officer	JESSE EDWARD MERTEN
Secretary	ANGELA KAY FONTANA	Actuary	ERROL CRAMER

OTHER

JUDITH PEPPLE GREFFIN, Executive Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President	MARIO RIZZO, Treasurer

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	MICHAEL STEPHEN DOWNING #	ANGELA KAY FONTANA
JUDITH PEPPLE GREFFIN	WILFORD JOHN KAVANAUGH	JESSE EDWARD MERTEN
HARRY ROBERT MILLER #	SAMUEL HENRY PILCH	JOHN CHARLES PINTOZZI
STEVEN EMIL SHEBIK	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.

DOGAN CIVGIN
President and Chief Executive Officer

ANGELA KAY FONTANA
Secretary

JESSE EDWARD MERTEN
Chief Financial Officer

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)	20,302,707,610		20,302,707,610	31,241,766,028
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	33,034,363		33,034,363	17,641,640
	2.2 Common stocks	1,356,828,547	18,489,531	1,338,339,016	1,364,980,785
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,099,415,722		3,099,415,722	4,927,601,149
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	27,033,392		27,033,392	27,698,687
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 34,870,008 , Schedule E - Part 1), cash equivalents ($ 618,204,868 , Schedule E - Part 2) and short-term investments ($ 42,283,282 , Schedule DA)	695,358,158		695,358,158	533,945,212
6.	Contract loans (including $ premium notes)	599,944,584	1,510,456	598,434,128	791,521,811
7.	Derivatives (Schedule DB)	60,598,953		60,598,953	237,610,523
8.	Other invested assets (Schedule BA)	2,951,370,596	17,100,153	2,934,270,443	2,765,431,054
9.	Receivables for securities	13,694,386		13,694,386	6,267,271
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)	29,139,986,310	37,100,140	29,102,886,170	41,914,464,161
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	266,349,163		266,349,163	392,545,216
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(2,341,386)	597,510	(2,938,896)	939,504
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	309,144,003		309,144,003	309,201,937
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	10,377,273	83,755	10,293,518	2,219,177
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	49,479,904		49,479,904	28,399,239
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	10,754,947		10,754,947	6,196,633
18.2	Net deferred tax asset	152,886,670		152,886,670	401,077,768
19.	Guaranty funds receivable or on deposit	13,337,129		13,337,129	26,309,926
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)	5,415	5,415		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	3,321,037		3,321,037	3,008,670
24.	Health care ($) and other amounts receivable	5,161,831	5,161,831		
25.	Aggregate write-ins for other than invested assets	461,851,198	414,425,873	47,425,326	47,854,312
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,420,313,495	457,374,524	29,962,938,971	43,132,216,545
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,157,999,367		4,157,999,367	4,726,294,388
28.	Total (Lines 26 and 27)	34,578,312,862	457,374,524	34,120,938,338	47,858,510,933
	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.	Advanced benefits	43,454,417		43,454,417	43,838,473
2502.	Collateral and related receivables	3,315,652		3,315,652	1,776,950
2503.	Premium tax recoverable	461,941		461,941	32,988
2598.	Summary of remaining write-ins for Line 25 from overflow page	414,619,188	414,425,873	193,316	2,205,901
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	461,851,198	414,425,873	47,425,326	47,854,312

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 22,842,446,433 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	22,842,446,433	35,448,679,228
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	102,474,980	302,543,247
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,770,314,747	2,961,811,734
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	111,717,457	129,488,169
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	15,019,310	14,788,569
5.	Policyholders' dividends $ 16 and coupons $ due and unpaid (Exhibit 4, Line 10)	16	399
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	6,127	48,103
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	90,154	46,834
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,103,071 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,070,991	3,916,438
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 2,265,973 assumed and $ 3,499,725 ceded	5,765,698	90,315,545
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,158,614 accident and health $ 1,120,797 and deposit-type contract funds $	16,279,411	20,699,553
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	14,098,220	13,017,593
13.	Transfers to Separate Accounts due or accrued (net) (including $ (26,864,656) accrued for expense allowances recognized in reserves, net of reinsured allowances)	5,130,037	2,629,814
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	12,123,308	31,115,926
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,691,229	1,953,750
17.	Amounts withheld or retained by company as agent or trustee	97,808	381,506
18.	Amounts held for agents' account, including $ agents' credit balances	51,036	273,765
19.	Remittances and items not allocated	24,323,585	19,378,698
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		7,488,996
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	702,211,264	553,447,026
	24.02 Reinsurance in unauthorized and certified ($) companies	32,198	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	93,017,114	86,636,643
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	21,333,229	171,841,009
	24.09 Payable for securities	47,268,778	67,983,913
	24.10 Payable for securities lending	406,906,948	259,779,173
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	55,213,605	68,831,744
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,250,683,682	40,257,097,375
27.	From Separate Accounts Statement	4,157,999,367	4,726,294,388
28.	Total liabilities (Lines 26 and 27)	31,408,683,049	44,983,391,764
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,887,510,317	2,587,510,317
34.	Aggregate write-ins for special surplus funds		23,977,553
35.	Unassigned funds (surplus)	819,342,372	258,228,700
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,706,852,689	2,869,716,569
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,712,255,289	2,875,119,169
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	34,120,938,338	47,858,510,933
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	26,110,288	28,938,355
2502.	Deposit-type fund suspense	22,784,984	25,335,196
2503.	Deferred fee income	2,405,887	2,878,688
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,912,445	11,679,505
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	55,213,605	68,831,744
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance		23,977,553
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)		23,977,553

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(9,872,255,699)	2,377,450,800
2.	Considerations for supplementary contracts with life contingencies	80,202	73,153
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,584,755,234	2,131,374,568
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	27,374,850	42,311,145
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	62,520,192	143,053,667
7.	Reserve adjustments on reinsurance ceded	(946,537,290)	(1,019,140,302)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	41,235,187	57,964,229
	8.2 Charges and fees for deposit-type contracts	664,903	1,389,836
	8.3 Aggregate write-ins for miscellaneous income	33,252,697	26,759,319
9.	Total (Lines 1 to 8.3)	(9,068,909,723)	3,761,236,417
10.	Death benefits	632,852,330	780,566,808
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,739,212	3,345,572
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,107,830,616	1,325,638,738
13.	Disability benefits and benefits under accident and health contracts	47,974,817	47,013,820
14.	Coupons, guaranteed annual pure endowments and similar benefits	152,545	83,544
15.	Surrender benefits and withdrawals for life contracts	1,868,324,796	2,883,751,513
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	149,662,871	176,332,730
18.	Payments on supplementary contracts with life contingencies	128,487	121,190
19.	Increase in aggregate reserves for life and accident and health contracts	(12,806,301,064)	(1,591,298,966)
20.	Totals (Lines 10 to 19)	(8,996,635,390)	3,625,554,948
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	36,446,051	61,775,266
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	109,677,761	118,667,430
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	726,456,436	419,229,998
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	24,469,624	51,736,102
25.	Increase in loading on deferred and uncollected premiums	(7,359,041)	(3,776,079)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(969,883,910)	(939,904,725)
27.	Aggregate write-ins for deductions	(161,468,402)	7,706
28.	Totals (Lines 20 to 27)	(9,238,296,871)	3,333,290,648
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	169,387,148	427,945,769
30.	Dividends to policyholders	15,033	47,933
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	169,372,115	427,897,835
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(161,865,947)	(47,165,665)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	331,238,062	475,063,500
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (169,466,477) (excluding taxes of $ 212,610,462 transferred to the IMR)	643,651,273	(49,969,038)
35.	Net income (Line 33 plus Line 34)	974,889,335	425,094,462
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,875,119,169	3,382,931,325
37.	Net income (Line 35)	974,889,335	425,094,462
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 42,099,124	(42,953,517)	140,882,256
39.	Change in net unrealized foreign exchange capital gain (loss)	(22,255,486)	8,481,458
40.	Change in net deferred income tax	(227,208,506)	(22,702,157)
41.	Change in nonadmitted assets	27,438,283	(85,727,858)
42.	Change in liability for reinsurance in unauthorized and certified companies	(32,198)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(148,764,238)	(146,674,243)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		(200,000,000)
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	(700,000,000)	(500,000,000)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(23,977,553)	(127,569,462)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		403,389
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(162,863,880)	(507,812,156)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,712,255,289	2,875,119,169
	DETAILS OF WRITE-INS		
08.301.	Experience refund on reinsurance	31,804,488	25,000,000
08.302.	Fund manager fees	1,412,921	1,810,075
08.303.	Allocated share of gain (loss) on sale of fixed assets	25,688	(235,057)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	9,600	184,301
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	33,252,697	26,759,319
2701.	Fines and penalties	509	11,360
2702.	Net change in discontinued operations liability	(11,112)	(3,654)
2703.	Transfer of IMR due to reinsurance agreement	(161,457,799)	
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(161,468,402)	7,706
5301.	Prior year correction of error		403,389
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		403,389

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(9,862,323,079)	2,376,588,346
2.	Net investment income	1,700,767,915	2,135,805,768
3.	Miscellaneous income	91,949,860	110,731,843
4.	Total (Lines 1 through 3)	(8,069,605,304)	4,623,125,957
5.	Benefit and loss related payments	4,718,926,373	6,079,851,776
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(972,384,133)	(1,021,348,240)
7.	Commissions, expenses paid and aggregate write-ins for deductions	906,398,604	646,944,365
8.	Dividends paid to policyholders	57,392	50,090
9.	Federal and foreign income taxes paid (recovered) net of $ 70,244,493 tax on capital gains (losses)	(117,899,207)	(28,330,327)
10.	Total (Lines 5 through 9)	4,535,099,029	5,677,167,664
11.	Net cash from operations (Line 4 minus Line 10)	(12,604,704,333)	(1,054,041,707)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,903,537,869	8,066,852,959
	12.2 Stocks	1,760,025,190	195,032,636
	12.3 Mortgage loans	2,398,223,939	1,070,739,985
	12.4 Real estate		
	12.5 Other invested assets	555,856,924	438,023,174
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(118,988)	(268,167)
	12.7 Miscellaneous proceeds	166,102,881	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,783,627,815	9,770,380,587
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,631,144,180	4,502,679,848
	13.2 Stocks	1,409,167,697	386,268,096
	13.3 Mortgage loans	479,777,745	738,296,462
	13.4 Real estate	170,967	570,263
	13.5 Other invested assets	639,104,773	489,498,129
	13.6 Miscellaneous applications		211,008,596
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,159,365,362	6,328,321,395
14.	Net increase (decrease) in contract loans and premium notes	(192,860,111)	(5,146,833)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	13,817,122,563	3,447,206,025
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		(200,000,000)
	16.2 Capital and paid in surplus, less treasury stock	(700,000,000)	(500,000,000)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(338,019,772)	(2,064,325,872)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(12,985,511)	(138,124,024)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,051,005,283)	(2,902,449,896)
	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)	161,412,947	(509,285,578)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	533,945,212	1,043,230,790
	19.2 End of year (Line 18 plus Line 19.1)	695,358,158	533,945,212

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

20.0001. Proceeds from bonds sold, matured or repaid	407,347,492	706,672,466
20.0002. Proceeds from equities sold, matured or repaid	8,439,331	185,454
20.0003. Proceeds from other invested assets sold, matured or repaid	2,973,012	1,671,840
20.0004. Proceeds from other invested assets sold, matured or repaid - return of capital		40,086,106
20.0005. Cost of bonds acquired	410,320,504	706,854,845
20.0006. Cost of equities acquired	10,552,160	6,650,484
20.0007. Cost of mortgage loans acquired - asset transfer		40,086,106
20.0008. Cost of other invested assets acquired	(359,926)	(2,883,574)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	(9,872,255,699)		(2,708,051,723)	(6,264,953,613)			(74,531,586)	(697,014,479)	18,519,838		(146,224,136)	
2.	Considerations for supplementary contracts with life contingencies	80,202				80,202							
3.	Net investment income	1,584,755,234		412,712,783	927,975,123	6,081,129		10,103,789	218,904,178	5,397,118		3,581,115	
4.	Amortization of Interest Maintenance Reserve (IMR)	27,374,850		8,000,300	15,456,114	96,086		168,629	3,470,857	70,080		112,784	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	62,520,192		19,796,054	40,224,062			1,101,735	(73,178)	1,437,657		33,863	
7.	Reserve adjustments on reinsurance ceded	(946,537,290)			(501,461,903)				(445,075,387)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	41,235,187		36,813,319	812,219			3,609,649					
	8.2 Charges and fees for deposit-type contracts	664,903			664,903								
	8.3 Aggregate write-ins for miscellaneous income	33,252,697		32,542,898	449,786			259,358	639	10		6	
9.	Totals (Lines 1 to 8.3)	(9,068,909,723)		(2,198,186,369)	(5,780,833,310)	6,257,417		(59,288,425)	(919,787,370)	25,424,702		(142,496,368)	
10.	Death benefits	632,852,330		613,067,154				19,785,177					
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,739,212		2,739,212									
12.	Annuity benefits	1,107,830,616			820,899,040				286,931,576				
13.	Disability benefits and benefits under accident and health contracts	47,974,817		2,475,633				27,806		18,381,057		27,090,321	
14.	Coupons, guaranteed annual pure endowments and similar benefits	152,545		152,545									
15.	Surrender benefits and withdrawals for life contracts	1,868,324,796		340,844,682	993,519,851			2,537,519	531,422,743				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	149,662,871		1,195,235	145,266,196	919,095		27,545	2,254,248			552	
18.	Payments on supplementary contracts with life contingencies	128,487				128,487							
19.	Increase in aggregate reserves for life and accident and health contracts	(12,806,301,064)		(3,578,847,497)	(7,515,905,435)	(78,928)		(86,697,347)	(1,424,703,590)	(1,057,771)		(199,010,496)	
20.	Totals (Lines 10 to 19)	(8,996,635,390)		(2,618,373,037)	(5,556,220,348)	968,654		(64,319,300)	(604,095,022)	17,323,287		(171,919,624)	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,446,051		15,239,856	20,143,639			544,442	518,114				
22.	Commissions and expense allowances on reinsurance assumed	109,677,761		93,773,739	2,716,588			(778,006)	302,226	5,357,499		8,305,715	
23.	General insurance expenses	726,455,875		661,969,673	41,716,662	35,180		2,014,546	7,669,007	2,961,610		10,089,196	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,469,624		24,018,477	(3,016,121)			915,693	(84,057)	913,585		1,722,047	
25.	Increase in loading on deferred and uncollected premiums	(7,359,041)		(7,714,096)				355,055					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(969,883,910)		16,497,235	(538,172,454)			(2,780,008)	(445,428,684)				
27.	Aggregate write-ins for deductions	(161,468,402)		(47,185,734)	(91,160,580)	(566,717)		(1,004,540)	(20,471,211)	(414,460)		(665,159)	
28.	Totals (Lines 20 to 27)	(9,238,297,433)		(1,861,773,888)	(6,123,992,614)	437,118		(65,052,118)	(1,061,589,626)	26,141,520		(152,467,824)	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	169,387,710		(336,412,481)	343,159,304	5,820,299		5,763,693	141,802,256	(716,818)		9,971,457	
30.	Dividends to policyholders	15,033		15,033									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	169,372,676		(336,427,514)	343,159,304	5,820,299		5,763,693	141,802,256	(716,818)		9,971,457	
32.	Federal income taxes incurred (excluding tax on capital gains)	(161,865,947)		(47,266,454)	(91,383,148)	(569,298)		(999,111)	(20,564,485)	(415,215)		(668,236)	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	331,238,623		(289,161,060)	434,542,452	6,389,598		6,762,803	162,366,741	(301,603)		10,639,693	
	DETAILS OF WRITE-INS												
08.301.	Experience refund on reinsurance	31,804,488		31,800,852				3,636					
08.302.	Fund manager fees	1,412,921		713,946	443,583			255,392					
08.303.	Allocated share of gain on sale of fixed assets	25,688		20,621	4,452			24	575	10		6	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	9,600		7,478	1,751			307	64				
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	33,252,697		32,542,898	449,786			259,358	639	10		6	
2701.	Fines and penalties	509		307	108			8	24	16		47	
2702.	Net change in discontinued operations liability	(11,112)						(9,968)		(1,144)			
2703.	Transfer of IMR due to reinsurance agreement	(161,457,799)		(47,186,042)	(91,160,688)	(566,717)		(994,580)	(20,471,234)	(413,332)		(665,206)	
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(161,468,402)		(47,185,734)	(91,160,580)	(566,717)		(1,004,540)	(20,471,211)	(414,460)		(665,159)	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	35,448,679,228		11,022,769,710	19,297,505,165	1,077,880		344,766,138	4,782,560,334
2. Tabular net premiums or considerations	1,085,621,455		956,960,413	116,602,746			8,307,278	3,751,018
3. Present value of disability claims incurred	2,531,475		2,531,475		XXX			
4. Tabular interest	1,356,081,081		390,485,923	767,813,996	77,278		12,605,476	185,098,408
5. Tabular less actual reserve released	(271,548,286)		(3,664,295)	(172,941,290)	(156,206)			(94,786,494)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	(11,055,162,827)		(3,811,915,194)	(6,449,479,146)			(93,002,990)	(700,765,497)
8. Totals (Lines 1 to 7)	26,566,202,127		8,557,168,032	13,559,501,471	998,952		272,675,902	4,175,857,770
9. Tabular cost	531,930,094		523,665,432		XXX		8,264,662	
10. Reserves released by death	120,533,587		114,304,692	XXX	XXX		6,228,895	XXX
11. Reserves released by other terminations (net)	1,976,151,290		456,275,021	985,559,964			2,893,562	531,422,743
12. Annuity, supplementary contract and disability payments involving life contingencies	1,104,192,734		2,503,439	814,757,718				286,931,576
13. Net transfers to or (from) Separate Accounts	(9,052,011)		16,497,235	(22,415,942)			(2,780,008)	(353,296)
14. Total Deductions (Lines 9 to 13)	3,723,755,694		1,113,245,819	1,777,901,740			14,607,111	818,001,023
15. Reserve December 31, current year	22,842,446,433		7,443,922,213	11,781,599,731	998,952		258,068,791	3,357,856,746

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 7,687,411	7,255,070
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,331,771,136	1,218,512,771
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,171,035	1,181,233
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,820,853	16,418,572
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 221,651,182	212,958,328
4.	Real estate	(d) 2,387,839	2,387,839
5	Contract loans	37,942,702	37,942,702
6	Cash, cash equivalents and short-term investments	(e) 1,386,489	1,387,551
7	Derivative instruments	(f) 20,495,220	27,157,934
8.	Other invested assets	151,413,402	119,612,774
9.	Aggregate write-ins for investment income	366,014	366,014
10.	Total gross investment income	1,792,093,283	1,645,180,790
11.	Investment expenses		(g) 58,979,662
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,445,894
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		60,425,556
17.	Net investment income (Line 10 minus Line 16)		1,584,755,234
	DETAILS OF WRITE-INS		
0901.	Dollar roll and other fees	(16,819)	(16,819)
0902.	Securities lending fees	384,949	384,949
0903.	Swap collateral income	(2,116)	(2,116)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	366,014	366,014
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 $ 73,046,391 accrual of discount less $ 33,762,096 amortization of premium and less $ 14,655,416 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 151,981 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 9,525,581 accrual of discount less $ 5,981,172 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 1,208,874 accrual of discount less $ 10,900 amortization of premium and less $ 76,117 paid for accrued interest on purchases.

(f) Includes $ 76,836,406 accrual of discount less $ 53,363,584 amortization of premium.

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	7,413,849		7,413,849		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	312,982,412	(11,477,982)	301,504,430	8,245,411	(23,112,714)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	76,952	25,537	102,489	(14)	(72,211)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	105,803,391	(33,333,859)	72,469,532	4,343,331	(8,743,542)
2.21	Common stocks of affiliates	416,957,134		416,957,134	(143,393,085)	
3.	Mortgage loans	89,691,633	(2,975,276)	86,716,357		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	14,354	(133,342)	(118,988)		
7.	Derivative instruments	(12,103,660)		(12,103,660)	10,692,773	18,644,447
8.	Other invested assets	17,535,961	(24,508,846)	(6,972,885)	119,257,191	(8,971,466)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	938,372,026	(72,403,768)	865,968,258	(854,393)	(22,255,486)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
	FIRST YEAR (other than single)											
1.	Uncollected	1,341,631		123,304					605,104		613,223	
2.	Deferred and accrued	30,681,604		30,681,604								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	10,002,264		10,002,264								
	3.2 Reinsurance assumed	22,398,914		21,180,587					605,104		613,223	
	3.3 Reinsurance ceded	377,942		377,942								
	3.4 Net (Line 1 + Line 2)	32,023,235		30,804,908					605,104		613,223	
4.	Advance	225,952		143,220					49,899		32,833	
5.	Line 3.4 - Line 4	31,797,283		30,661,688					555,204		580,390	
6.	Collected during year:											
	6.1 Direct	14,804,069		14,804,069								
	6.2 Reinsurance assumed	172,992,020		152,999,681			2,248,334		9,323,876		8,420,130	
	6.3 Reinsurance ceded	1,882,332		1,882,807			(474)					
	6.4 Net	185,913,756		165,920,943			2,248,808		9,323,876		8,420,130	
7.	Line 5 + Line 6.4	217,711,039		196,582,631			2,248,808		9,879,080		9,000,520	
8.	Prior year (uncollected + deferred and accrued - advance)	29,583,628		28,362,194					537,327		684,107	
9.	First year premiums and considerations:											
	9.1 Direct	17,365,509		17,365,509								
	9.2 Reinsurance assumed	172,817,923		152,911,423			2,248,334		9,341,754		8,316,413	
	9.3 Reinsurance ceded	2,056,021		2,056,495			(474)					
	9.4 Net (Line 7 - Line 8)	188,127,411		168,220,437			2,248,808		9,341,754		8,316,413	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	112,209,452		3,021,798	100,777,716			8,409,939				
	10.2 Reinsurance assumed	33,008,809		1,726,755	29,930,549			1,351,505				
	10.3 Reinsurance ceded	23,313,630		586,001	16,622,347		106,369	5,998,914				
	10.4 Net	121,904,631		4,162,552	114,085,918		(106,369)	3,762,530				
	RENEWAL											
11.	Uncollected	(5,136,773)		(7,944,229)			(128,339)		650,107		2,285,688	
12.	Deferred and accrued	190,425,245		189,333,331			1,091,914					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	60,411,376		58,505,699			1,293,839		565,991		45,846	
	13.2 Reinsurance assumed	176,391,184		173,111,121			396,081		598,196		2,285,786	
	13.3 Reinsurance ceded	51,514,088		50,227,717			726,346		514,080		45,944	
	13.4 Net (Line 11 + Line 12)	185,288,472		181,389,103			963,574		650,107		2,285,688	
14.	Advance	2,845,038		1,815,868	93		8,738		87,957		932,382	
15.	Line 13.4 - Line 14	182,443,434		179,573,234	(93)		954,836		562,151		1,353,305	
16.	Collected during year:											
	16.1 Direct	436,371,432		377,690,690	841,102		31,203,297		24,792,487		1,843,856	
	16.2 Reinsurance assumed	(10,261,495,969)		(2,952,092,537)	(6,379,880,634)		(81,379,832)	(700,777,009)	6,655,859		(154,021,816)	
	16.3 Reinsurance ceded	347,803,339		297,825,545			25,528,373		22,644,864		1,804,557	
	16.4 Net	(10,172,927,876)		(2,872,227,392)	(6,379,039,532)		(75,704,908)	(700,777,009)	8,803,481		(153,982,517)	
17.	Line 15 + Line 16.4	(9,990,484,442)		(2,692,654,158)	(6,379,039,625)		(74,750,071)	(700,777,009)	9,365,632		(152,629,211)	
18.	Prior year (uncollected + deferred and accrued - advance)	191,803,299		187,780,554	(94)		1,923,954		187,547		1,911,337	
19.	Renewal premiums and considerations:											
	19.1 Direct	437,512,793		378,874,434	841,102		31,156,265		24,798,089		1,842,903	
	19.2 Reinsurance assumed	(10,272,326,272)		(2,961,979,838)	(6,379,880,634)		(82,139,742)	(700,777,009)	7,030,178		(154,579,228)	
	19.3 Reinsurance ceded	347,474,262		297,329,308			25,690,548		22,650,182		1,804,224	
	19.4 Net (Line 17 - Line 18)	(10,182,287,741)		(2,880,434,712)	(6,379,039,532)		(76,674,025)	(700,777,009)	9,178,085		(154,540,548)	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	567,087,754		399,261,740	101,618,818		31,156,265	8,409,939	24,798,089		1,842,903	
	20.2 Reinsurance assumed	(10,066,499,540)		(2,807,341,660)	(6,349,950,085)		(79,891,408)	(699,425,504)	16,371,932		(146,262,815)	
	20.3 Reinsurance ceded	372,843,913		299,971,804	16,622,347		25,796,443	5,998,914	22,650,182		1,804,224	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	(9,872,255,699)		(2,708,051,723)	(6,264,953,613)		(74,531,586)	(697,014,479)	18,519,838		(146,224,136)	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	(38)		(38)								
22.	All other	1,569		1,569								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,600,825		1,600,994			(169)					
	23.2 Reinsurance assumed	107,764,535		97,829,365			(2,045)		4,830,770		5,106,445	
	23.3 Net ceded less assumed	(106,163,710)		(96,228,371)			1,876		(4,830,770)		(5,106,445)	
24.	Single:											
	24.1 Reinsurance ceded	40,150,884			40,224,062			(73,178)				
	24.2 Reinsurance assumed	2,769,200		349,783	2,352,328		449	66,640				
	24.3 Net ceded less assumed	37,381,684		(349,783)	37,871,733		(449)	(139,818)				
25.	Renewal:											
	25.1 Reinsurance ceded	20,768,484		18,195,059			1,101,905		1,437,657		33,863	
	25.2 Reinsurance assumed	(855,974)		(4,405,408)	364,260		(776,410)	235,585	526,729		3,199,270	
	25.3 Net ceded less assumed	21,624,458		22,600,468	(364,260)		1,878,315	(235,585)	910,928		(3,165,408)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	62,520,192		19,796,054	40,224,062		1,101,735	(73,178)	1,437,657		33,863	
	26.2 Reinsurance assumed (Page 6, Line 22)	109,677,761		93,773,739	2,716,588		(778,006)	302,226	5,357,499		8,305,715	
	26.3 Net ceded less assumed	(47,157,569)		(73,977,686)	37,507,474		1,879,741	(375,404)	(3,919,842)		(8,271,853)	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	9,000,295		9,000,295								
28.	Single	21,647,947		543,449	20,150,686		435,698	518,114				
29.	Renewal	5,797,809		5,696,112	(7,047)		108,743					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	36,446,051		15,239,856	20,143,639		544,442	518,114				

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	8,774,821		5,232		1,244,462	10,024,515
2.	Salaries and wages	113,662,390		85,608		24,198,234	137,946,232
3.11	Contributions for benefit plans for employees	15,315,322		10,349		1,776,958	17,102,629
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	2,061,900		4,092		3,378,804	5,444,795
3.32	Other agent welfare						
4.1	Legal fees and expenses	2,771,991				2,442,213	5,214,204
4.2	Medical examination fees	13,430,625					13,430,625
4.3	Inspection report fees	1,155,766		(1)			1,155,765
4.4	Fees of public accountants and consulting actuaries	8,621,629		2,952		4,517,437	13,142,018
4.5	Expense of investigation and settlement of policy claims	162,274					162,274
5.1	Traveling expenses	4,192,328		12,275		358,431	4,563,033
5.2	Advertising	14,468,089		3,945			14,472,033
5.3	Postage, express, telegraph and telephone	6,712,571		3,594		142,936	6,859,102
5.4	Printing and stationery	2,412,671		2,868		2,035,068	4,450,607
5.5	Cost or depreciation of furniture and equipment	1,045,629		531		241,962	1,288,122
5.6	Rental of equipment	11,346,310		4,592		2,098,762	13,449,664
5.7	Cost or depreciation of EDP equipment and software	2,182,805		187		362,829	2,545,820
6.1	Books and periodicals	328,279		124		42,243	370,647
6.2	Bureau and association fees	913,314		40		137,188	1,050,543
6.3	Insurance, except on real estate	302,873		(39)		67,638	370,472
6.4	Miscellaneous losses	356,247		44		54,445	410,736
6.5	Collection and bank service charges	1,323,657		2		4,132,846	5,456,506
6.6	Sundry general expenses	68,915,082		3,263,855		8,872,741	81,051,678
6.7	Group service and administration fees	(13,804,369)		(1,503,096)			(15,307,464)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	303,004		1,697			304,701
7.2	Agents' balances charged off (less $ recovered)	661,653					661,653
7.3	Agency conferences other than local meetings	2,289,003		9,946			2,298,949
9.1	Real estate expenses					104	104
9.2	Investment expenses not included elsewhere					2,874,359	2,874,359
9.3	Aggregate write-ins for expenses	443,499,767	119,925	11,022,085			454,641,776
10.	General expenses incurred	713,405,629	119,925	12,930,882		58,979,662	(a) 785,436,097
11.	General expenses unpaid December 31, prior year	12,964,809		52,783			13,017,593
12.	General expenses unpaid December 31, current year	13,969,527		128,694			14,098,220
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	712,400,912	119,925	12,854,971		58,979,662	784,355,470
	DETAILS OF WRITE-INS						
09.301.	Loss on partial commutation	410,529,483					410,529,483
09.302.	Expenses assumed from subsidiaries and affiliates	51,181,432	119,925	11,022,085			62,323,442
09.303.	Expenses ceded to subsidiaries	(18,211,149)					(18,211,149)
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	443,499,767	119,925	11,022,085			454,641,776

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	406,682	3,958			410,640
3.	State taxes on premiums	17,125,370	786,706			17,912,076
4.	Other state taxes, including $ for employee benefits	(3,217,603)	184		112,339	(3,105,081)
5.	U.S. Social Security taxes	7,351,999	6,106		1,333,556	8,691,660
6.	All other taxes	167,545	1,838,678			2,006,223
7.	Taxes, licenses and fees incurred	21,833,992	2,635,632		1,445,894	25,915,518
8.	Taxes, licenses and fees unpaid December 31, prior year	31,115,926				31,115,926
9.	Taxes, licenses and fees unpaid December 31, current year	12,123,308				12,123,308
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	40,826,610	2,635,632		1,445,894	44,908,136

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	(35)	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	36,897	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	36,862	
6.	Paid in cash	10,723	
7.	Left on deposit	77,849	
8.	Aggregate write-ins for dividend or refund options	41,184	
9.	Total Lines 5 through 8	166,617	
10.	Amount due and unpaid	16	
11.	Provision for dividends or refunds payable in the following calendar year	96,281	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	96,297	
16.	Total from prior year	95,336	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	167,578	
	DETAILS OF WRITE-INS		
0801.	Accrued dividend - commuted reinsurance	41,184	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	41,184	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 2.5% NLP 45-55,57,59-60,62,65-68	119,178		119,178		
0100002.	AE 2.5% ILL 46,48,51	3,475		3,475		
0100003.	AE 3% NLP 42-51,54,58-59,66	116,032		116,032		
0100004.	AE 3% CRVM 43,48,50	39,930		39,930		
0100005.	AE 3% ILL 47-54,56	20,490		20,490		
0100006.	AE 3.5% NLP 37-53,55,57-76,78	579,128		579,128		
0100007.	AE 3.5% CRVM 57-64,66-67,69-73	37,622		37,622		
0100008.	AE 3.5% ILL 36-45	29,324		29,324		
0100009.	AE 4% NLP 34-35,37-44	28,828		28,828		
0100010.	AE 4% CRVM 38-39	1,522		1,522		
0100011.	AM (5) 3.5% NLP 47,51-60	33,171		33,171		
0100012.	06 STD IND 3% NLP 41-67	414,548		414,548		
0100013.	06 STD IND 3% CRVM 41,53-68	33,007		33,007		
0100014.	06 STD IND 3.5% NLP 34,36,48-49,51,62,65,81,85	2,323		2,323		
0100015.	41 CSO 2.5% NLP 48,50-70,73-74	432,669		400,628		32,041
0100016.	41 CSO 2.5% CRVM 47,49-65,68-69,72,74-75,77	503,453		503,453		
0100017.	41 CSO 2.75% NLP 50-69,77	250,425		250,425		
0100018.	41 CSO 2.75% CRVM 55-56,62	5,727		5,727		
0100019.	41 CSO 3% NLP 45,47-48,50-89	5,873,934		5,873,934		
0100020.	41 CSO 3% CRVM 28,49,51-72,84,87	7,854,226		7,834,831		19,395
0100021.	41 CSO 3% CRVM GC 59	6,893		6,893		
0100022.	41 CSO 3.5% NLP 51-53,55-62,67,70-71,75-76,83,85	35,724		35,724		
0100023.	41 CSO 3.5% CRVM 55-70	180,332		180,332		
0100024.	41 CSO 3.5% FPT 49-54	10,401		10,401		
0100025.	41 CSO 4% NLP 60-61	3,205		3,205		
0100026.	41 CSO 5% CRVM 91-92	72,502		72,502		
0100027.	41 CSO (130%) 2.5% NLP 51-52,55-56,60,63	3,505		3,505		
0100028.	41 CSO (130%) 2.75% NLP 62,64-65	3,928		3,928		
0100029.	41 CSO (130%) 3% NLP 55,57-64,67-68	304,711		304,711		
0100030.	41 CSO (130%) 3% CRVM 57-68,86	23,207		21,665		1,542
0100031.	41 CSO SPECIAL 2.5% CRVM 62-65	6,312		6,312		
0100032.	41 CSO SPECIAL 3.5% CRVM 63	6,096		6,096		
0100033.	41 IND 3.5% NLP 48	439		439		
0100034.	41 STD IND 3% CRVM 54-67	6,924		6,924		
0100035.	58 CSO 1.5% CRVM ALB 83-88	154,798		154,798		
0100036.	58 CSO 2% NLP GC 72-83	1,199,436		1,199,436		
0100037.	58 CSO 2% CRVM MOD GC 79-83	3,916,187		3,916,187		
0100038.	58 CSO 2% CRVM GC 72-81	2,402,722		2,402,722		
0100039.	58 CSO 2.25% NLP ALB 82-88	60		60		
0100040.	58 CSO 2.25% CRVM 69	7,503		7,503		
0100041.	58 CSO 2.5% NLP 56,58,61-88	1,084,034		1,084,034		
0100042.	58 CSO 2.5% NLP ALB 68-71,73-87	116,338		116,338		
0100043.	58 CSO 2.5% CRVM 64-71,73-79,81-82,84	625,587		625,587		
0100044.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,496,526		1,496,526		
0100045.	58 CSO 3% NLP 36,52,59-92,97	23,063,385		22,897,003		166,382
0100046.	58 CSO 3% NLP ALB 62-71,74-81,83-88,91-92	225,347		225,347		
0100047.	58 CSO 3% CRVM 60-89,93	70,083,672		70,030,540		53,132
0100048.	58 CSO 3% CRVM ALB 65-83,93	685,593		682,789		2,803
0100049.	58 CSO 3% NJ 65	1,288		1,288		
0100050.	58 CSO 3% CAN MOD 65-73	10,619,421		10,619,421		
0100051.	58 CSO 3.5% NLP 42,46,48,50-88,91,94	18,882,457		18,722,031		160,427
0100052.	58 CSO 3.5% NLP ALB 66-88,92-95	981,474		981,474		
0100053.	58 CSO 3.5% CRVM 62-04	96,838,042		96,312,231		525,811
0100054.	58 CSO 3.5% CRVM ALB 63,65-87	1,081,444		1,081,444		
0100055.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	425,963		425,963		
0100056.	58 CSO 3.5%/10/2% CRVM MOD 79-81	665,381		665,381		
0100057.	58 CSO 3.5%/10/2% CRVM GC 61-73	1,092,984		1,092,984		
0100058.	58 CSO 3.5%/10/2% CAN MOD GC 66-68,70-73	501,386		501,386		
0100059.	58 CSO 4% NLP 56-57,75-88	1,571,496		792,316		779,180
0100060.	58 CSO 4% NLP ALB 76,78-86,92	54,233		54,233		
0100061.	58 CSO 4% CRVM 77-88,93,95	2,446,698		2,446,698		
0100062.	58 CSO 4% CRVM ALB 55,61,64,76-88,93-94	503,900		503,900		
0100063.	58 CSO 4%/20/2% NLP 79-81	425,627		425,627		
0100064.	58 CSO 4%/20/2% CRVM MOD 79-81	26,771,061		26,771,061		
0100065.	58 CSO 4.5% NLP 80-88,90-91,99	2,236,517		1,854,753		381,764
0100066.	58 CSO 4.5% NLP ALB 82	1,929		1,929		
0100067.	58 CSO 4.5% NLP GC 84-89	466,438		466,438		
0100068.	58 CSO 4.5% CRVM 80-06,09	44,348,058		42,791,346		1,556,711
0100069.	58 CSO 4.5% CRVM ANB 83-84	27,627,937		27,627,937		
0100070.	58 CSO 4.5% CRVM ALB 80-88	289,075		289,075		
0100071.	58 CSO 4.5% CRVM MOD GC 84-92	4,025,199		4,025,199		
0100072.	58 CSO 4.5%/20/2% NLP 72,74-78,80-83	6,475,369		6,475,369		
0100073.	58 CSO 4.5%/20/2% CRVM MOD 80-83	58,760,588		58,760,588		
0100074.	58 CSO 4.5%/20/2% CRVM MOD GC 84,86-88	197,290		197,290		
0100075.	58 CSO 4.5%/20/2% MOD 81-83	214,360		214,360		
0100076.	58 CSO 4.5%/20/3.5% CRVM 84,87	415,956		415,956		
0100077.	58 CSO 5.5% NLP 81-82	55,306		55,306		
0100078.	58 CSO 5.5% CRVM ALB 87	30,182		30,182		
0100079.	58 CSO 6% CRVM ALB 85-86	588,760		588,760		
0100080.	58 CET 2% NLP GC 72-76,78-83	120,411		120,411		
0100081.	58 CET 2.5% NLP 59-60,62,65,68-70,72-73,75,77,79,84	11,194		11,194		
0100082.	58 CET 2.5% NLP ALB 75,79,85-86	2,962		2,962		
0100083.	58 CET 2.5% CRVM 70,74,78	4,491		4,491		
0100084.	58 CET 2.5% CRVM ALB 69-70,74,77	2,462		2,462		
0100085.	58 CET 2.75% NLP 71	26		26		
0100086.	58 CET 3% NLP 60-83	5,762,681		5,762,681		
0100087.	58 CET 3% NLP ALB 64-65,74-78,80,84-85,91	11,048		11,048		
0100088.	58 CET 3% CRVM 62-63,65-66,68-85,88-89	41,548		41,111		437
0100089.	58 CET 3% CRVM ALB 65-68,71-72,74-78,82	19,023		19,023		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100090.	58 CET 3.5% NLP 62,66,70-82	5,597,947		5,596,760		1,187
0100091.	58 CET 3.5% NLP ALB 64,67-70,74-77,80,83-86	47,212		47,212		
0100092.	58 CET 3.5% CRVM 62,64,66,75-78	22,035		21,787		248
0100093.	58 CET 3.5% CRVM ALB 67,72-74,77-78,81	9,267		9,267		
0100094.	58 CET 3.5%/10/2% NLP GC 66-73,79-81	80,736		80,736		
0100095.	58 CET 4% NLP 77,82-86	5,798		5,798		
0100096.	58 CET 4% NLP ALB 63,65-66	200		200		
0100097.	58 CET 4% CRVM ALB 77,79,81-82	1,668		1,668		
0100098.	58 CET 4%/20/2% NLP 79-81,84,86	1,391,748		1,391,748		
0100099.	58 CET 4.5% NLP 82-88	2,333,496		2,333,496		
0100100.	58 CET 4.5% NLP GC 84-89	68,606		68,606		
0100101.	58 CET 4.5% CRVM ALB 84	812		812		
0100102.	58 CET 4.5%/20/2% NLP 80-83	2,574,940		2,574,940		
0100103.	58 CET 4.5%/20/3.5% NLP 84-85	27,507		27,507		
0100104.	60 CSG 4.5% CRVM 93-03	61,197,150				61,197,150
0100105.	60 CSG 5% CRVM 93-94	10,953,065				10,953,065
0100106.	80 CSO 4% CRVM ANB 06-09	214,667,193		213,232,219		1,434,974
0100107.	80 CSO 4% CRVM ALB 86-92,94-NB	319,600,847		308,203,539		11,397,308
0100108.	80 CSO 4% CRVM ALB S & U 00-02,04,06-08	168,015,892		167,995,924		19,968
0100109.	80 CSO 4% CRVM MOD 85	203,214,675		203,214,675		
0100110.	80 CSO 4.5% NLP 89-97	92,100		92,100		
0100111.	80 CSO 4.5% NLP ANB 89-97,01	111,948		111,948		
0100112.	80 CSO 4.5% NLP ALB 69,92-95	654,173		654,173		
0100113.	80 CSO 4.5% NLP GC 89,03	4,802		4,802		
0100114.	80 CSO 4.5% CRVM 82-05,07,NB	81,061,707		77,379,371		3,682,336
0100115.	80 CSO 4.5% CRVM ANB 86-05	936,948,368		737,064,605		199,883,763
0100116.	80 CSO 4.5% CRVM ALB 86,90-NB	1,979,001,924		1,934,556,286		44,445,638
0100117.	80 CSO 4.5% CRVM ALB S & U 89-05	931,102,505		929,624,349		1,478,156
0100118.	80 CSO 4.5% CRVM MOD GC 89-04	6,418,943		6,418,943		
0100119.	80 CSO 4.5% CRVM GC 89-00	240		240		
0100120.	80 CSO 4.5%-5% CRVM 91-94	9,018,955		9,018,955		
0100121.	80 CSO 4.75% CRVM ALB S & U 99-03	103,459		103,459		
0100122.	80 CSO 5% NLP 86-90	134,904		134,904		
0100123.	80 CSO 5% CRVM 88-89,92-94	3,098,159		2,964,725		133,434
0100124.	80 CSO 5% CRVM ANB 93-94	160,326,395		160,326,395		
0100125.	80 CSO 5% CRVM ALB 88-94	246,664,306		245,261,430		1,402,876
0100126.	80 CSO 5% CRVM ALB S & U 94	3,726,216		3,726,216		
0100127.	80 CSO 5.25% CRVM ALB 95-96	126,493		126,493		
0100128.	80 CSO 5.25% CRVM ALB S & U 96-98	13,782		13,782		
0100129.	80 CSO 5.5% NLP 82-89	185,442		185,442		
0100130.	80 CSO 5.5% CRVM 84-NB	43,079,427		43,068,096		11,331
0100131.	80 CSO 5.5% CRVM ANB 87-92	987,886,110		987,886,110		
0100132.	80 CSO 5.5% CRVM ALB 85-98	207,376,598		205,804,458		1,572,140
0100133.	80 CSO 5.5% CRVM CRF 86-88	1,346,888		1,346,888		
0100134.	80 CSO 6% NLP 84-89	4,824		150		4,674
0100135.	80 CSO 6% CRVM 83-92	10,442,143		7,651,519		2,790,624
0100136.	80 CSO 6% CRVM ANB 83-86	226,365,435		226,365,435		
0100137.	80 CSO 6% CRVM ALB 84-87	32,157,654		32,157,654		
0100138.	80 CSO 7% NLP 87-92	64,132		64,132		
0100139.	80 CSO (135%) VARIOUS CRVM 91-98	29,806,682		29,676,923		129,759
0100140.	BLENDED 80 CSO 4.5% NLP ALB 98-01	2,582,525		2,582,525		
0100141.	BLENDED 80 CSO 4.5% CRVM ALB 99-00	239,472		239,472		
0100142.	80 CET 4% CRVM 06-08	57,782		57,782		
0100143.	80 CET 4.5% NLP 89-03	684,284		684,284		
0100144.	80 CET 4.5% NLP GC 89-92,97,00-01	272,130		272,130		
0100145.	80 CET 4.5% CRVM 89-05	3,089,806		3,089,806		
0100146.	80 CET 4.5% CRVM ALB 95-NB	3,381		3,381		
0100147.	80 CET 5.5% NLP 87-91,07	1,682		1,682		
0100148.	01 CSO 3.5% CRVM ALB 13-NB	156,936,980		156,936,980		
0100149.	01 CSO 3.75% CRVM ALB 13-NB	2,494,682		2,494,682		
0100150.	01 CSO 4% CRVM ALB 00-13	1,847,394,809		1,847,394,809		
0100151.	01 CSO 4.25% CRVM ALB 11-12	1,682,039		1,682,039		
0100152.	GIO NLP 85-02	108,392		108,392		
0100153.	GIO 3.5% CRVM 13-NB	8,530		8,530		
0100154.	GIO 4% CRVM 93-99,07-12	295,917		295,917		
0100155.	SUBSTANDARD NLP 42,54,59,61-65,67,69,73,76-80,82-99,02	37,260		34,454		2,806
0100156.	UNEARNED PREMIUM	3,667		3,667		
0199997.	Totals (Gross)	9,339,704,890		8,995,483,827		344,221,063
0199998.	Reinsurance ceded	1,768,709,914		1,681,112,070		87,597,844
0199999.	Life Insurance: Totals (Net)	7,570,994,977		7,314,371,757		256,623,219
0200001.	58 CSO 3% IMM 61-72	361	XXX	361	XXX	
0200002.	McClintok's 2.5% DEF CARVM 87-88,90-91	66,096	XXX	66,096	XXX	
0200003.	McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87	84,693	XXX	84,693	XXX	
0200004.	McClintok's 4% DEF CARVM 87	2,023	XXX	2,023	XXX	
0200005.	37 SA 2.5% IMM 62,70,72-73,75-78	241,032	XXX	241,032	XXX	
0200006.	37 SA 2.5% DEF NLP 72-80	305,194	XXX	305,194	XXX	
0200007.	37 SA 2.5% DEF CARVM 66-82	1,494,537	XXX	1,494,537	XXX	
0200008.	37 SA 3% DEF CARVM 75,79,84	3,740	XXX	3,740	XXX	
0200009.	37 SA 3.5% DEF CARVM 69,73,75-82,90-92	578,801	XXX	578,801	XXX	
0200010.	37 SA 4% DEF CARVM 76-85	133,791	XXX	133,791	XXX	
0200011.	37 SA 4.5% DEF CARVM 78-81,86-87	39,367	XXX	39,367	XXX	
0200012.	37 SA 4.77% IMM 93	562	XXX	562	XXX	
0200013.	37 SA 5% DEF CARVM 74	16,261	XXX	16,261	XXX	
0200014.	37 SA 5.5% DEF CARVM 75,77-79	79,396	XXX	79,396	XXX	
0200015.	American Annuity 3.5% DEF CARVM 70,80,82,86,89-90,92	205,699	XXX	205,699	XXX	
0200016.	71 IAM 3% DEF CARVM 76-81,83-84,86	171,047	XXX	171,047	XXX	
0200017.	71 IAM 3.5% IMM 80-83	4,040,818	XXX	4,040,818	XXX	
0200018.	71 IAM 3.5% DEF CARVM 69,73-76,78-81	292,714	XXX	292,714	XXX	
0200019.	71 IAM 4% DEF 79	3,290,522	XXX	3,290,522	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200020. 71 IAM 4% DEF CARVM 69-70,74-78,80-88,90-91	1,275,281	XXX	1,275,281	XXX	
0200021. 71 IAM 4.5% DEF 79-92	17,783,443	XXX	17,783,443	XXX	
0200022. 71 IAM 4.5% DEF CARVM 80-89	35,488,109	XXX	35,488,109	XXX	
0200023. 71 IAM 5% DEF CARVM 73-75,78-83,86-89	1,161,703	XXX	1,161,703	XXX	
0200024. 71 IAM 5.5% DEF 80-86	5,556,391	XXX	5,556,391	XXX	
0200025. 71 IAM 5.5% DEF CARVM 77-80	53,303	XXX	53,303	XXX	
0200026. 71 IAM 5.75% IMM 80	16,987	XXX	16,987	XXX	
0200027. 71 IAM 5.75% DEF 83-85	993,151	XXX	993,151	XXX	
0200028. 71 IAM 6% DEF CARVM 75-88	1,091,464	XXX	1,091,464	XXX	
0200029. 71 IAM 6.5% IMM 86	12,692	XXX	12,692	XXX	
0200030. 71 IAM 6.5% DEF CARVM 87,90	1,561,314	XXX	1,561,314	XXX	
0200031. 71 IAM 6.7% IMM 90	5,951	XXX	5,951	XXX	
0200032. 71 IAM 6.75% DEF CARVM 91	116,985	XXX	116,985	XXX	
0200033. 71 IAM 7% DEF CARVM 86-89	4,997,228	XXX	4,997,228	XXX	
0200034. 71 IAM 7.25% DEF CARVM 86	1,223,696	XXX	1,223,696	XXX	
0200035. 71 IAM 7.5% IMM 84,87	165,733	XXX	165,733	XXX	
0200036. 71 IAM 7.75% IMM 84-86	8,049	XXX	8,049	XXX	
0200037. 71 IAM 8% DEF CARVM 84-85	43,564,411	XXX	43,564,411	XXX	
0200038. 71 IAM 8.25% DEF CARVM 83	43,273,574	XXX	43,273,574	XXX	
0200039. 71 IAM 8.5% DEF CARVM 85	294,825	XXX	294,825	XXX	
0200040. 71 IAM 9.32% IMM 83	2,202,728	XXX	2,202,728	XXX	
0200041. 71 IAM 9.5% IMM 85	19,905	XXX	19,905	XXX	
0200042. 71 IAM 10.75% IMM 82	1,801,391	XXX	1,801,391	XXX	
0200043. 71 IAM 11.25% IMM 84	9,949,312	XXX	9,949,312	XXX	
0200044. 83a 3.5% IMM 83	1,834,753	XXX	1,834,753	XXX	
0200045. 83a 3.75% DEF CARVM 12-13	3,307	XXX	3,307	XXX	
0200046. 83a 4% IMM 13	4,308,059	XXX	4,308,059	XXX	
0200047. 83a 4.25% IMM 12	9,494,186	XXX	9,494,186	XXX	
0200048. 83a 4.5% DEF CARVM 96,07-08	15,530,281	XXX	4,119,828	XXX	11,410,453
0200049. 83a 4.65% IMM 98	14,837	XXX	14,837	XXX	
0200050. 83a 4.75% DEF 99	107,240	XXX	107,240	XXX	
0200051. 83a 4.75% DEF CARVM 95	12,921,071	XXX	12,921,071	XXX	
0200052. 83a 4.77% IMM 93	6,824	XXX	6,824	XXX	
0200053. 83a 4.8% IMM 97	28,967	XXX	28,967	XXX	
0200054. 83a 5% IMM 11	66,717,777	XXX	66,717,777	XXX	
0200055. 83a 5% DEF CARVM 98,09	10,557,331	XXX	10,532,960	XXX	24,372
0200056. 83a 5.2% IMM 96	22,309	XXX	22,309	XXX	
0200057. 83a 5.25% IMM 05-06,10	384,182,262	XXX	384,182,262	XXX	
0200058. 83a 5.25% DEF 98	195,008	XXX	195,008	XXX	
0200059. 83a 5.25% DEF CARVM 97-98	11,264,720	XXX	11,264,720	XXX	
0200060. 83a 5.5% IMM 04,07-08	411,966,193	XXX	411,966,193	XXX	
0200061. 83a 5.5% DEF 94,96-97	1,898,311	XXX	1,898,311	XXX	
0200062. 83a 5.5% DEF CARVM 94,96-98	62,358,598	XXX	62,358,598	XXX	
0200063. 83a 5.55% IMM 95	26,140	XXX	26,140	XXX	
0200064. 83a 5.75% DEF 93,99	979,654	XXX	979,654	XXX	
0200065. 83a 5.75% DEF CARVM 93-94,96-97,00	36,023,173	XXX	36,023,173	XXX	
0200066. 83a 6% IMM 03,09	181,698,661	XXX	181,698,661	XXX	
0200067. 83a 6% DEF 95	360,929	XXX	360,929	XXX	
0200068. 83a 6% DEF CARVM 95	4,255,656	XXX	4,255,656	XXX	
0200069. 83a 6.25% IMM 98-99	393,148,837	XXX	393,079,318	XXX	69,519
0200070. 83a 6.25% DEF 87,92	2,386,990	XXX	2,386,990	XXX	
0200071. 83a 6.25% DEF CARVM 87,92,95	60,613,577	XXX	60,613,577	XXX	
0200072. 83a 6.5% IMM 94,02	317,986,146	XXX	317,961,351	XXX	24,795
0200073. 83a 6.5% DEF 87,90	1,481,232	XXX	1,481,232	XXX	
0200074. 83a 6.5% DEF CARVM 87,90-91	12,761,473	XXX	12,761,473	XXX	
0200075. 83a 6.7% IMM 90	106,300	XXX	106,300	XXX	
0200076. 83a 6.75% IMM 92-93,96-97,01	764,148,798	XXX	764,049,911	XXX	98,887
0200077. 83a 6.75% DEF 91	1,874,309	XXX	1,874,309	XXX	
0200078. 83a 6.75% DEF CARVM 86,91-92	49,030,398	XXX	49,030,398	XXX	
0200079. 83a 7% IMM 93,00	538,842,362	XXX	538,842,362	XXX	
0200080. 83a 7% DEF 88-89	2,597,983	XXX	2,597,983	XXX	
0200081. 83a 7% DEF CARVM 88-89	18,243,115	XXX	18,243,115	XXX	
0200082. 83a 7.15% IMM 91	7,592	XXX	7,592	XXX	
0200083. 83a 7.25% IMM 95	348,448,867	XXX	348,441,574	XXX	7,293
0200084. 83a 7.25% DEF CARVM 86	75,255	XXX	75,255	XXX	
0200085. 83a 7.75% IMM 85,92	261,058,106	XXX	261,058,106	XXX	
0200086. 83a 8% IMM 87	243,776,943	XXX	243,776,943	XXX	
0200087. 83a 8.25% IMM 90-91	726,609,075	XXX	726,609,075	XXX	
0200088. 83a 8.5% DEF CARVM 85	100,995	XXX	100,995	XXX	
0200089. 83a 8.75% IMM 88-89	568,808,195	XXX	568,808,195	XXX	
0200090. 83a 9.25% IMM 86	66,359,788	XXX	66,359,788	XXX	
0200091. 83a 9.5% IMM 85	12,974	XXX	12,974	XXX	
0200092. 83a CIF DEF CARVM 88-98	166,013,964	XXX	166,013,964	XXX	
0200093. 83a 11% IMM 85	13,308,444	XXX	13,308,444	XXX	
0200094. 83a 11.25% IMM 84	536,135	XXX	536,135	XXX	
0200095. 83 GAM 5.25% DEF CARVM 99	1,471,373	XXX		XXX	1,471,373
0200096. 83 GAM 5.5% DEF CARVM 98	107,521	XXX		XXX	107,521
0200097. 83 GAM 5.5% IMM & DEF 85-97	854,897,022	XXX		XXX	854,897,022
0200098. 83 GAM 5.75% DEF CARVM 94,96-97	4,061,276	XXX		XXX	4,061,276
0200099. 83 GAM 6% DEF CARVM 00	665,695	XXX		XXX	665,695
0200100. 83 GAM 6.25% IMM 98	1,210,582	XXX		XXX	1,210,582
0200101. 83 GAM 6.25% DEF CARVM 95	4,354,098	XXX		XXX	4,354,098
0200102. 83 GAM 6.5% IMM 94	444,715	XXX		XXX	444,715
0200103. 83 GAM 6.5% DEF CARVM 87,90	15,561,690	XXX		XXX	15,561,690
0200104. 83 GAM 6.75% IMM 96-97	1,707,358	XXX		XXX	1,707,358
0200105. 83 GAM 7% IMM 93	457,379	XXX		XXX	457,379
0200106. 83 GAM 7% DEF CARVM 88-89	18,743,892	XXX		XXX	18,743,892
0200107. 83 GAM 7.25% IMM 95	701,116	XXX		XXX	701,116
0200108. 83 GAM 7.25% DEF CARVM 86	5,603,426	XXX		XXX	5,603,426
0200109. 83 GAM 7.75% IMM 92	467,260	XXX		XXX	467,260
0200110. 83 GAM 8.25% IMM 90-91	1,748,699	XXX		XXX	1,748,699
0200111. 83 GAM 8.5% DEF CARVM 85	4,830,375	XXX		XXX	4,830,375

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200112.	83 GAM 8.75% IMM 88-89	504,148	XXX		XXX	504,148
0200113.	83 GAM CIF DEF CARVM 88-00	164,883,790	XXX		XXX	164,883,790
0200114.	1994 GAR 4% IMM 13	39,550,995	XXX		XXX	39,550,995
0200115.	1994 GAR 4.25% IMM 12	33,133,438	XXX		XXX	33,133,438
0200116.	1994 GAR 4.5% IMM NB	59,477,684	XXX		XXX	59,477,684
0200117.	1994 GAR 4.5% DEF CARVM 05-06	11,114,882	XXX		XXX	11,114,882
0200118.	1994 GAR 4.75% DEF CARVM 04	32,783,564	XXX		XXX	32,783,564
0200119.	1994 GAR 5% IMM 11	27,395,421	XXX		XXX	27,395,421
0200120.	1994 GAR 5% DEF CARVM 03	13,328,049	XXX		XXX	13,328,049
0200121.	1994 GAR 5.25% IMM 05-06,10	28,024,121	XXX		XXX	28,024,121
0200122.	1994 GAR 5.25% DEF CARVM 02	404,208	XXX		XXX	404,208
0200123.	1994 GAR 5.5% IMM 04,07-08	15,525,185	XXX		XXX	15,525,185
0200124.	1994 GAR 5.5% DEF CARVM 01-02	7,178,663	XXX		XXX	7,178,663
0200125.	1994 GAR 6% IMM 03,09	10,108,823	XXX		XXX	10,108,823
0200126.	1994 GAR 6.25% IMM 99	485,127	XXX		XXX	485,127
0200127.	1994 GAR 6.5% IMM 02	1,371,094	XXX		XXX	1,371,094
0200128.	1994 GAR 6.75% IMM 01	782,267	XXX		XXX	782,267
0200129.	1994 GAR 7% IMM 00	577,334	XXX		XXX	577,334
0200130.	1994 GAR CIF DEF CARVM 00-09	1,057,178,536	XXX		XXX	1,057,178,536
0200131.	1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-13	2,033,071,338	XXX	1,102,933,084	XXX	930,138,254
0200132.	a-2000 4% IMM 13	149,460,785	XXX	121,142,315	XXX	28,318,470
0200133.	a-2000 4.25% IMM 12	144,687,758	XXX	108,360,388	XXX	36,327,370
0200134.	a-2000 4.5% IMM NB	102,295,939	XXX	83,025,361	XXX	19,270,578
0200135.	a-2000 4.5% DEF CARVM 05-06	45,235,924	XXX	27,166,271	XXX	18,069,653
0200136.	a-2000 4.75% DEF CARVM 04,07-08	53,111,906	XXX	33,479,571	XXX	19,632,335
0200137.	a-2000 4.94% IMM 02	116,135	XXX	116,135	XXX	
0200138.	a-2000 5% IMM 11	139,819,070	XXX	91,617,987	XXX	48,201,083
0200139.	a-2000 5% DEF CARVM 98-99,03,09	116,157,485	XXX	68,520,264	XXX	47,637,222
0200140.	a-2000 5.15% IMM 99	15,870	XXX	15,870	XXX	
0200141.	a-2000 5.25% IMM 01,05-06,10	280,576,741	XXX	186,048,106	XXX	94,528,635
0200142.	a-2000 5.25% DEF CARVM 98-99,02	85,439,241	XXX	48,959,212	XXX	36,480,029
0200143.	a-2000 5.5% IMM 04,07-08	124,045,655	XXX	118,097,705	XXX	5,947,949
0200144.	a-2000 5.5% DEF CARVM 94,96-97,99-02	225,631,677	XXX	131,936,773	XXX	93,694,904
0200145.	a-2000 5.75% DEF CARVM 93,00-01	121,413,781	XXX	76,191,569	XXX	45,222,212
0200146.	a-2000 5.77% IMM 00	34,482	XXX	34,482	XXX	
0200147.	a-2000 6% IMM 03,09	193,644,771	XXX	156,526,744	XXX	37,118,027
0200148.	a-2000 6% DEF CARVM 95,00	5,484,701	XXX	3,064,064	XXX	2,420,637
0200149.	a-2000 6.25% IMM 99	12,656,427	XXX	12,621,133	XXX	35,294
0200150.	a-2000 6.25% DEF CARVM 92	4,198,919	XXX	366,239	XXX	3,832,680
0200151.	a-2000 6.5% IMM 02	100,799,825	XXX	99,971,531	XXX	828,294
0200152.	a-2000 6.5% DEF CARVM 87,90	2,589,138	XXX	2,249,390	XXX	339,748
0200153.	a-2000 6.75% IMM 01	52,097,354	XXX	50,684,405	XXX	1,412,949
0200154.	a-2000 6.75% DEF CARVM 91	2,864,354	XXX	320,115	XXX	2,544,239
0200155.	a-2000 7% IMM 00	22,939,105	XXX	22,025,462	XXX	913,643
0200156.	a-2000 7% DEF CARVM 88-89	698,076	XXX	698,076	XXX	
0200157.	a-2000 7.25% DEF CARVM 86	983,804	XXX	983,804	XXX	
0200158.	a-2000 8.5% DEF CARVM 84-85	1,515,355	XXX	1,515,355	XXX	
0200159.	a-2000 CIF DEF CARVM 99-09,12-NB	3,706,912,611	XXX	3,706,912,611	XXX	
0200160.	Actuarial Guideline 43 Additional Reserve 95,97-98,10-NB	305,065,092	XXX	143,076,469	XXX	161,988,622
0200161.	4% IMM 13	269,671	XXX	269,671	XXX	
0200162.	4.25% IMM 12	275,939	XXX	275,939	XXX	
0200163.	4.5% IMM NB	58,785	XXX	58,785	XXX	
0200164.	5% IMM 11	362,078	XXX	362,078	XXX	
0200165.	5.25% IMM 06	16,732	XXX	16,732	XXX	
0200166.	6.75% IMM 96	4,730	XXX	4,730	XXX	
0299997.	Totals (Gross)	16,414,150,443	XXX	12,346,771,491	XXX	4,067,378,953
0299998.	Reinsurance ceded	1,274,726,134	XXX	565,128,482	XXX	709,597,652
0299999.	Annuities: Totals (Net)	15,139,424,309	XXX	11,781,643,009	XXX	3,357,781,300
0300001.	71 IAM 9.32% IMM 83	387,651		387,651		
0300002.	83a 6.25% IMM 98	32,126		32,126		
0300003.	83a 6.5% IMM 94	21,220		21,220		
0300004.	83a 6.75% IMM 96	35,017		35,017		
0300005.	83a 7.25% IMM 95	8,966		8,966		
0300006.	1994 GAR 4% IMM 13	75,446				75,446
0300007.	a-2000 4.25% IMM 12	16,385		16,385		
0300008.	a-2000 5% IMM 11	22,748		22,748		
0300009.	a-2000 5.25% IMM 05	17,630		17,630		
0300010.	a-2000 5.5% IMM 04	193,270		193,270		
0300011.	a-2000 6.25% IMM 99	27,134		27,134		
0300012.	a-2000 6.75% IMM 01	81,475		81,475		
0300013.	a-2000 7% IMM 00	111,980		111,980		
0399997.	Totals (Gross)	1,031,048		955,602		75,446
0399998.	Reinsurance ceded					
0399999.	SCWLC: Totals (Net)	1,031,048		955,602		75,446
0400001.	51 ADB W/ 58 CSO 3% ANN CRF 60-84	1,280		1,244		37
0400002.	51 ADB W/ 58 CSO 3% ANN CRF ALB 68,73-74,78,80,82-84,86,98-01	763		761		3
0400003.	59 ADB W/ 58 CSO 2.5% ANN CRF 60-02,04,06	458,297		456,625		1,673
0400004.	59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,83-10,13	115,470		115,100		370
0400005.	59 ADB W/ 58 CSO 3.5% MO CRF 71-81,88	125,963		125,963		
0400006.	59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96	114,603		114,603		
0400007.	59 ADB W/ 01 CSO 3.5% ANN CRF ALB 13-NB	2,984		2,984		
0400008.	59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	3,317		3,317		
0400009.	59 ADB W/ 80 CSO 3% ANN CRF 58-60,62	45		45		
0400010.	59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB	1,971		1,971		
0400011.	59 ADB W/ 80 CSO 4.5% ANN CRF 84,87,89-99,01	3,422		3,422		
0400012.	59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	46,536		46,536		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400013. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	94,465		94,465		
0400014. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 00-02	99		99		
0400015. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	65,248		65,248		
0400016. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	10,896		10,896		
0400017. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94	10,804		10,804		
0400018. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98	149		149		
0400019. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03,08-09,12	55,115		55,115		
0400020. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	10,757		10,757		
0400021. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U 13-NB	20,534		20,534		
0400022. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	35,128		35,128		
0499997. Totals (Gross)	1,177,848		1,175,765		2,083
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	1,177,848		1,175,765		2,083
0500001. 01 CSO 3.5% CRVM ALB 13-NB	253		253		
0500002. 01 CSO 4% CRVM ALB 10-12	188,436		188,436		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,61,64,67-80,82,84,86-90	2,753		2,753		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	59		59		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,787		1,787		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	520,079		520,079		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 84-11	50,462		47,001		3,461
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01	2,139		2,139		
0500009. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66,68-73	15,690		15,690		
0500010. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	126,799		126,799		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 66-67,69-04,06,10	1,592,659		1,552,318		40,341
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,93-01,09	245,161		245,161		
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,814		4,814		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 89-05	20,006		20,006		
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	124,859		124,859		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	12		12		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	696		696		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	22,222		22,222		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 95-98	593		593		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01,04,06-07,09,1	112,370		112,370		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-92	2,154		2,154		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	29,504		29,504		
0500023. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.5% ANN CRF 13-NB	8,080		8,080		
0500024. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S & U 13-NB	169,317		169,317		
0500025. 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 08,10-12	9,411		9,411		
0500026. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12	208,641		208,641		
0500027. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	123,487		111,655		11,833
0599997. Totals (Gross)	3,582,443		3,526,807		55,635
0599998. Reinsurance ceded	181,891		181,891		
0599999. Disability-Active Lives: Totals (Net)	3,400,552		3,344,916		55,635
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	5,263		5,263		
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%	1,950		1,950		
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01	66,732		66,732		
0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	5,533,611		5,533,611		
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58,62-66,69-71,76,79-04,06,10	3,682,884		3,682,762		121
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	24,350,016		24,350,016		
0600007. 70 INTERCO DISA 2%	119,126				119,126
0600008. 70 INTERCO DISA 3%	60,298				60,298
0600009. 70 INTERCO DISA 3.5%	2,590				2,590
0600010. 70 INTERCO DISA 4.5% 84-88	318,836				318,836
0600011. 26 Class (3) W/ 41 CSO 3% 58-62	5,147		5,147		
0699997. Totals (Gross)	34,146,453		33,645,482		500,971
0699998. Reinsurance ceded	856,494		418,532		437,962
0699999. Disability-Disabled Lives: Totals (Net)	33,289,959		33,226,950		63,009
0700001. Deficiency Reserve	89,311,348		88,829,727		481,621
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	43,211,093		42,961,411		249,682
0700003. Cash Surrender Value in Excess of Reserve	7,506,147		7,506,147		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	13,355,775		12,595,866		759,910

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799997. Totals (Gross)	153,384,363		151,893,150		1,491,213
0799998. Reinsurance ceded	60,256,623		60,090,255		166,368
0799999. Miscellaneous Reserves: Totals (Net)	93,127,740		91,802,896		1,324,845
9999999. Totals (Net) - Page 3, Line 1	22,842,446,433		19,226,520,896		3,615,925,537

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
Non-participating

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

2.2 If not, state which kind is issued.
Non-participating

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

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

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
2%, 3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,555,472,219
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,687,236,009
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 916,631,529
9.2 State the amount of reserves established for this business: ..... $ 926,721,773
9.3 Identify where the reserves are reported in the blank:
Section 2 of Exhibit 5

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
NONE			
9999999 - Total (Column 4, only)			

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2014

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

Life
In 2014, the Company did not introduce any new life plans.

Reinsurance Assumed
Various reinsurance assumed products have nonguaranteed elements (these include universal life and single premium whole life policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   Yes. Illustrated values reflect the credited interest rates in effect at the time of illustration. These rates change from time to time according to the determination procedures described herein or previously reported.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe changes that were made.

   Yes. Credited interest rates were changed for certain universal life and single premium life plans during 2014 as described below.

   Life
   Base credited rates offered on Universal Life (UL) plans varied over a range from 3.35% to 5.50%. The participation rate for equity indexed UL has been 60%, and cap rates have been 6.50%. Base credited rates offered on Single Premium Life (SPL) have varied over a range from 1.00% to 3.50%.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   None.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the way in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

   Yes. As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.

   In addition, some expected future mortality improvement is included in developing cost of insurance rates and excess credits for certain Universal Life and Whole Life forms, respectively. Such improvement is based on recent trends and expectations for future mortality.

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Methods (a), (b), and (c) are used. Each product will employ only one of the methods.

   For SPL, (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. A contract class is defined as payments applied to the same period for a week or longer period depending on current market rates.

   A portfolio average approach is used for all other products Assets are formally segmented by major product groupings for internal management purposes. Anticipated investment income experience is then based on the performance of the relevant asset segment portfolios.

6. Describe how the company allocates anticipated experience among its various classes of business.

   The company allocates anticipated experience among its various classes of business as follows:

   - Mortality experience is monitored separately for life and annuity products.
   - Withdrawals and loan utilization are based on recent company experience.
   - Expenses are based on unit expenses developed from recent experience.

7. Do the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   No.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   None.

C. Internal Actuarial Opinion

I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance and annuity policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2014 and

ii) Authorized by the company to be illustrated on new and existing business during 2014.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion with respect to my specific product responsibilities, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

Life: Steven J. Rueschhoff, FSA, MAAA
Sr. Actuary & Director

Signature 2/6/15
Date

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2014

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

Fixed Annuities
In 2014, the Company did not introduce any new fixed annuity plans.

Equity Linked Annuities and Equity Indexed Annuities
In 2014, the Company did not introduce any new equity index annuity plans.

Variable Annuities
In 2014, the Company did not introduce any new variable annuity plans. During 2006, the Company reinsured its inforce variable annuity business as well as any newly issued variable annuity business.

Immediate Annuities
In 2014, the Company did not introduce any new immediate annuity plans.

Reinsurance Assumed
Various reinsurance assumed products have nonguaranteed elements (these include deferred annuity policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   The mortality and interest rates used to determine fixed payment income factors for annuitizations were updated periodically to reflect mortality improvement and the prevailing interest rates at the time of such annuitizations.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe changes that were made.

   Yes. Credited interest rates were changed for certain annuity plans during 2014 as described below.

Fixed Annuities
Base credited rates offered on Flexible Premium Deferred Annuities (FPDA) and Single Premium Deferred Annuities (SPDA) have varied over a range from 1.00% to 5.00%. Base credited rates

offered on FPDA, and SPDA with Market Value Adjustment (MVA) have varied over a range of .10% to 4.00%. The participation rate for new and renewing Treasury Linked Annuities (T-Link) have ranges from 10%-25%.

Equity Linked Annuities

The participation rate for equity linked annuities has been 100% and cap rates have varied over a range from .10% to 13.50%.

Equity Indexed Annuities

The participation rates for equity indexed annuities (EIA) have ranged from 60% to 100% and cap rates have varied over a range from 2.00% to 3.25%.

Variable Annuities

Credited rates offered on Variable Annuity (VA) fixed accounts have varied over a range from 1.00% to 3.00%.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   There was no variation in determination policy

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the way in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

   As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Methods (a), (b), and (c) are used. Each product will employ only one of the methods.

   An investment generation approach is used to determine interest rates for most variable annuity fixed accounts. Each block of new or renewal premiums constitutes an investment generation grouping for the purposes of determining interest crediting rates.

   For deferred fixed annuities (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. For deferred fixed annuities contract class is defined as payments applied to the same initial interest rate guarantee period for a week or longer period depending on current market rates. For products where a new surrender charge or MVA period begins after the initial guarantee period these will be treated as a rollover of funds.

A portfolio average approach is used for all other products and the fixed accounts of one variable annuity. Assets are formally segmented by major product groupings for internal management purposes. Anticipated investment income experience is then based on the performance of the relevant asset segment portfolios.

6. Describe how the company allocates anticipated experience among its various classes of business.

   The company allocates anticipated experience among its various classes of business as follows:

   - Mortality experience is monitored separately for life and annuity products.
   - Withdrawals and loan utilization are based on recent company experience.
   - Expenses are based on unit expenses developed from recent experience.

7. Do the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   No.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   None.

C. Internal Actuarial Opinion

I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the annuity contracts of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2014 and

ii) Authorized by the company to be illustrated on new and existing business during 2014.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion with respect to my specific product responsibilities, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

Deferred & Payout Annuities:	Rebecca D. Kennedy, FSA, MAAA Sr. Actuary & Director	Rebecca D. Kennedy Signature	2/5/15 Date

ALLSTATE LIFE INSURANCE COMPANY

12/31/14 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Actuarial Guidelines IX-A and IX-C. In all other respects the methods employed are identical to those that are used for similar contracts issued on a standard basis.

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	3,347,564	2,780,384			2,729	476,801	1,747	84,667	1,236
2.	Additional contract reserves (a)	146,326,566	120,054,311			72,092	26,143,307	1,324		55,532
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	149,674,130	122,834,695			74,820	26,620,107	3,072	84,667	56,768
8.	Reinsurance ceded	75,439,203	71,018,808			24,585	4,254,376		84,667	56,768
9.	Totals (Net)	74,234,926	51,815,887			50,235	22,365,732	3,072		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	29,332,933	24,508,316	683,546		112,950	4,024,067	4,055		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	29,332,933	24,508,316	683,546		112,950	4,024,067	4,055		
15.	Reinsurance ceded	1,092,880	368,375	683,546		40,959				
16.	Totals (Net)	28,240,053	24,139,941			71,991	4,024,067	4,055		
17.	TOTAL (Net)	102,474,980	75,955,828			122,226	26,389,799	7,127		
18.	TABULAR FUND INTEREST	8,753,384	3,313,883			4,236	5,435,098	166		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2014

1. Hospital Income (old HIP)
    a. Morbidity: 1956 Inter-Company Hospital Table
    b. Mortality: 1958 CSO
    c. Interest: 3%
    d. Method: 2 Year Preliminary Term

2. Long Term Care (LTC) Direct Response
    a. Morbidity: Company Experience
    b. Mortality: 1983 GAM
    c. Interest: 4.5%
    d. Method: 2 Year FPT, Mid-terminal reserves

3. Long Term Care (LTC)
    e. Morbidity: Company Experience
    f. Mortality: 1983 GAM (issue years 1998-2004), 1994 GAM (issue years 2005-2008)
    g. Interest: 4.0% - 4.5%
    h. Method: 1 Year FPT, Mid-terminal reserves

4. Return of Premium for AD&D -- 1994 and prior
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 5%
    c. Method: 2 Year Preliminary Term

5. Return of Premium for AD&D -- 1995 issues to current
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term

6. New HIP
    a. Morbidity: Pricing loaded 10% with experienced cumulative antiselection
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

7. Flex AD
    a. Morbidity: 1959 ADB Table
    b. Mortality: 1980 CSO
    c. Interest: 4.5%
    d. Method: 2 Year Preliminary Term
    e. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

8. Disability 1
    a. Morbidity: 1985 CIDA ULTIMATE
    b. Interest: 4.00%-5.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

9. Disability 2
    a. Morbidity: 64CDT Disability Table
    b. Interest: 3.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2013
Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
1	All	$ 28,240,053	n/a
2	Disability Income	$ 635,399	YES*
2	Medical	$ 23,504,542	YES*
5	Disability Income	$ 71,991	YES*
6	Disability Income	$ 4,024,067	YES*
7	Disability Income	$ 4,055	YES*

* Valuation standards and amounts of discount for these reserves are on page 2.

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6 - Line 16
Additional Information For Certain Annual Statement Reserves
December 31, 2014

Exhibit 6 Column	Policy Coverage	Incurral Year	Mortality Table	Morbidity Table	Discounted At Interest?	Interest Rate	Annual Statement Reserve	Reserve** Without Discounting	Amount of Discount
2	Medical	2007	None	Company's	Yes	4.00%	3,345	3,351	5
		2008	None	Insured	Yes	4.00%	512,662	524,410	11,747
		2009	None	Data	Yes	4.00%	703,486	723,268	19,782
		2010	None		Yes	4.00%	873,246	904,620	31,374
		2011	None		Yes	4.00%	3,527,578	3,728,789	201,211
		2012	None		Yes	4.00%	4,127,863	4,392,551	264,688
		2013	None		Yes	4.00%	5,918,468	6,295,123	376,655
		2014	None		Yes	4.00%	7,837,894	8,379,064	541,170
						Subtotal	$23,504,542	$24,951,175	$1,446,633
2	Disability Income	2011	None		Yes	4.00%	635,399	647,982	12,583
5	Disability Income	Various	None		Yes	4.00%	71,991	73,417	1,426
6	Disability Income	Various	None		Yes	4.00%	4,024,067	4,103,759	79,692
7	Disability Income	Various	None		Yes	4.00%	4,055	4,135	80
						Grand total	**$28,240,053**	**$29,780,468**	**$1,540,415**

** Computed as if interest rate is 0%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,730,913,593		2,301,051,299	45,269,695		384,592,599
2. Deposits received during the year	55,410,594		(239,055)	55,581,052	791	67,806
3. Investment earnings credited to the account	139,474,409		120,595,259	252,798		18,626,352
4. Other net change in reserves						
5. Fees and other charges assessed	543,239		543,239			
6. Surrender charges						
7. Net surrender or withdrawal payments	355,747,844		246,360,944	55,722,233		53,664,666
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,569,507,513		2,174,503,321	45,381,311	791	349,622,091
10. Reinsurance balance at the beginning of the year	230,898,141		153,935,190	71,740,915	3,139,951	2,082,084
11. Net change in reinsurance assumed	(29,197,438)		(29,037,213)	59,589	(55,960)	(163,855)
12. Net change in reinsurance ceded	893,468				890,506	2,963
13. Reinsurance balance at the end of the year (Lines 10+11-12)	200,807,234		124,897,977	71,800,505	2,193,486	1,915,266
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,770,314,747		2,299,401,298	117,181,816	2,194,277	351,537,357

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	2,314,499			1,928,775				385,724			
	1.2 Reinsurance assumed	313,456			288,787				24,669			
	1.3 Reinsurance ceded											
	1.4 Net	2,627,955			2,217,563				410,393			
2. In course of settlement:												
2.1 Resisted	2.11 Direct	650,000		650,000								
	2.12 Reinsurance assumed	5,653,341		5,653,341								
	2.13 Reinsurance ceded	1,500,000		1,500,000								
	2.14 Net	4,803,341		(b) 4,803,341	(b)		(b)	(b)				
2.2 Other	2.21 Direct	40,140,969		39,215,866				599,903		300,200		25,000
	2.22 Reinsurance assumed	73,757,781		69,302,892	210,063			3,383,052		156,399		705,376
	2.23 Reinsurance ceded	26,443,853		25,539,413				579,240		300,200		25,000
	2.24 Net	87,454,897		(b) 82,979,345	(b) 210,063		(b)	(b) 3,403,715		(b) 156,399	(b)	(b) 705,376
3. Incurred but unreported:												
	3.1 Direct	21,689,384		9,488,319			405,846	2,481,573		7,905,886	1,011,750	396,009
	3.2 Reinsurance assumed	21,511,732		8,986,988				4,500		2,656,213		9,864,030
	3.3 Reinsurance ceded	11,350,543		808,320			405,846	2,460,023		6,326,095	1,011,750	338,508
	3.4 Net	31,850,573		(b) 17,666,987	(b)		(b)	(b) 26,050		(b) 4,236,004	(b)	(b) 9,921,531
4. TOTALS	4.1 Direct	64,794,851		49,354,185	1,928,775		405,846	3,081,476	385,724	8,206,086	1,011,750	421,009
	4.2 Reinsurance assumed	101,236,311		83,943,221	498,850			3,387,552	24,669	2,812,612		10,569,406
	4.3 Reinsurance ceded	39,294,396		27,847,733			405,846	3,039,263		6,626,295	1,011,750	363,508
	4.4 Net	126,736,766	(a)	(a) 105,449,673	2,427,626			(a) 3,429,765	410,393	4,392,403		10,626,906

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 33,226,950 Individual Annuities $ ..... , Credit Life (Group and Individual) $ 63,009 , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 24,139,941 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 4,100,113 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,569,010,970		358,495,624	756,424,135	10,716		33,662,949	395,021,553	24,173,027		1,222,964
1.2 Reinsurance assumed	723,781,253		437,460,423	214,863,822	117,771		11,535,408	25,557,697	6,707,618		27,538,515
1.3 Reinsurance ceded	475,862,189		150,489,523	151,366,954			25,721,067	133,875,583	13,595,442		813,620
1.4 Net	(d) 1,816,930,034		645,466,524	819,921,003	128,487		19,477,290	286,703,667	17,285,203		27,947,860
2. Liability December 31, current year from Part 1:											
2.1 Direct	64,794,851		49,354,185	1,928,775		405,846	3,081,476	385,724	8,206,086	1,011,750	421,009
2.2 Reinsurance assumed	101,236,311		83,943,221	498,850			3,387,552	24,669	2,812,612		10,569,406
2.3 Reinsurance ceded	39,294,396		27,847,733			405,846	3,039,263		6,626,295	1,011,750	363,508
2.4 Net	126,736,766		105,449,673	2,427,626			3,429,765	410,393	4,392,403		10,626,906
3. Amounts recoverable from reinsurers December 31, current year	10,377,273		10,305,250	12,803			11,139	46,731			1,350
4. Liability December 31, prior year:											
4.1 Direct	58,918,708		45,346,101	1,361,954		405,846	3,462,483	314,047	6,661,615	1,011,750	354,911
4.2 Reinsurance assumed	109,259,445		93,184,615	129,473			2,775,982	61,769	1,656,504		11,451,103
4.3 Reinsurance ceded	23,901,414		13,992,722			405,846	3,155,532		5,021,570	1,011,750	313,993
4.4 Net	144,276,738		124,537,993	1,491,427			3,082,933	375,816	3,296,549		11,492,020
5. Amounts recoverable from reinsurers December 31, prior year	2,512,674		2,209,045	54,641				240,064			8,925
6. Incurred Benefits											
6.1 Direct	1,574,887,113		362,503,708	756,990,956	10,716		33,281,942	395,093,229	25,717,498		1,289,063
6.2 Reinsurance assumed	715,758,119		428,219,029	215,233,200	117,771		12,146,978	25,520,597	7,863,726		26,656,818
6.3 Reinsurance ceded	499,119,770		172,440,739	151,325,116			25,615,937	133,682,250	15,200,167		855,560
6.4 Net	1,791,525,463		618,281,998	820,899,040	128,487		19,812,983	286,931,576	18,381,057		27,090,321

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,130,771 in Line 1.1, $ 2,739,212 in Line 1.4.
$ 2,130,771 in Line 6.1, and $ 2,739,212 in Line 6.4.

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

(d) Includes $ 130,789 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	18,489,531	16,586,326	(1,903,206)
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	1,510,456	1,282,884	(227,572)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	17,100,153	31,192,657	14,092,504
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)	37,100,140	49,061,866	11,961,726
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		105,806	105,806
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	597,510		(597,510)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	83,755	293,497	209,741
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset		24,852,091	24,852,091
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets	5,415	8,444	3,030
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	5,161,831	2,572,160	(2,589,671)
25.	Aggregate write-ins for other than invested assets	414,425,873	407,918,941	(6,506,931)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	457,374,524	484,812,807	27,438,283
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	457,374,524	484,812,807	27,438,283
	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.	Negative interest maintenance reserve	376,594,736	366,935,087	(9,659,649)
2502.	Prepaid commissions	35,298,720	37,924,873	2,626,154
2503.	Customer receivable	2,255,406	2,893,700	638,294
2598.	Summary of remaining write-ins for Line 25 from overflow page	277,011	165,281	(111,730)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	414,425,873	407,918,941	(6,506,931)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Life 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, 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 35, Columns 1 & 2)	Illinois	$ 975	$ 425
(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	$ 975	$ 425
Surplus				
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	Illinois	$ 2,712	$ 2,875
(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	$ 2,712	$ 2,875

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 through 5, including loan-backed and other structured securities ("LBASS"), are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 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 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.

Contract loans are reported at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loan balances in excess of cash value are nonadmitted.

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. The change in net unrealized capital gains and losses are reported through the asset valuation reserve ("AVR"). 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. Net realized capital gains and losses on other invested assets resulting from changes in the general level of interest rates on certain qualifying surplus notes are reported through the interest maintenance reserve ("IMR"), all other net realized capital gains and losses resulting from changes in the general level of interest rates and OTTI losses that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations and are included in the AVR.

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 ("ABS"), residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), is 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-

NOTES TO FINANCIAL STATEMENTS

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 fair value on the settlement of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

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 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 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.

Realized capital losses recognized on all bonds due to OTTI resulting from changes in the general level of interest rates are reported through the IMR, and OTTI realized losses that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations and are included in the AVR.

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. A decision to sell stock for an amount below its cost would be an other-than-temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either 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 an 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) and 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 cap agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency 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, extend mortgage loans 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.

Premiums and annuity considerations

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and certain immaterial traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted. Agents' balances, another component of the receivable, are subject to a valuation allowance, with the net amount nonadmitted.

Reserves for policy benefits

Policy benefit reserves for traditional and flexible premium life insurance policies are computed actuarially according to the Commissioners' Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for modified guaranteed annuity products are calculated according to Title 50 of the Illinois Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability

NOTES TO FINANCIAL STATEMENTS

associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

Asset valuation and interest maintenance reserves

The Company establishes the AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of capital gains tax, and the current year's unrealized capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset values of the various invested asset categories. Total AVR in one sub-component of either the default or equity component that is in excess of the maximum reserve must be transferred to the "sister" sub-component if that sub-component's total AVR is below its maximum reserve. If the total AVR in either of the combined default or equity component is in excess of the combined maximum reserve, the Company may transfer the excess to the other component if that component's total AVR is below its maximum reserve, or the excess reserve may be released to unassigned surplus. In general, decreases in the Company's total invested assets portfolio will decrease the total AVR and increases will increase the total AVR.

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the grouped method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. A negative IMR is reported as a nonadmitted asset. Make whole fees and prepayment penalties are recorded as investment income and not included in the IMR.

Reinsurance

The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses paid. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

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, derivatives, 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").

Separate Accounts

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. Premiums, contract benefits, reserve transfers, policy loans and policyholder charges are also transferred from the Separate Accounts to the General Account.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. Investment income, realized capital gains and losses and changes in unrealized capital gains and losses related to assets which support indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or (from) Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the year ended December 31, 2014. For the year ended December 31, 2013, the Company refined the assumptions used to amortize the deferred gain from the sale of its variable annuity business ("the business") in 2006 in proportion to the recognition of income on the business. In 2013, a key assumption applied in the amortization calculation of actual income on the business was refined to incorporate a subsequent development. Refinements to the amortization calculation meet the definition of a change in accounting estimate per SSAP No. 3, *Accounting Changes and Corrections of Errors*. Total amortization of $112 million in 2013, including the change in accounting estimate of $79 million in 2013, was credited to commissions and expense allowances on reinsurance ceded, Page 4, Line 6 and offset in surplus as a change in surplus as a result of reinsurance, Page 4, Line 51.4. The remaining deferred gain of $21 million at December 31, 2013 was included in aggregate write-ins for special surplus funds, Page 3, Line 34. The change did not impact total surplus reported on Page 3, Line 37.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

The Company did not participate in business combinations or record goodwill 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. The minimum and maximum lending rates for new mortgage loans in 2014 and 2013 were 2.00% and 6.75%, and 3.75% and 6.00%, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2014 and 2013, the maximum percentage of any one loan to the value of the property at the time of the loan was 99.2% and 108.3%, respectively.

	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		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 3,076	$ 23	$ 3,099
(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	$ -	$ -	$ -	$ -	$ 27	$ -	$ 27
(b) Number of loans	-	-	-	-	1	-	1
(c) Percent reduced	- %	- %	- %	- %	3.95 %	- %	3.95 %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 4,906	$ 22	$ 4,928
(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	$ -	$ -	$ -	$ -	$ 219	$ -	$ 219
(b) Number of loans	-	-	-	-	11	-	11
(c) Percent reduced	- %	- %	- %	- %	1.38 %	- %	1.38 %

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2014 and 2013 was as follows:

(in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 16	$ -	$ 16
b. Prior year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 69	$ -	$ 69

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31 were as follows:

(in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 25	$ -	$ 25
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 16	$ -	$ 16
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 77	$ -	$ 77
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 41	$ -	$ 41
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

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.

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

(in millions)	2014	2013
1. The total recorded investment in restructured loans, as of December 31	$ 81	$ 58
2. The realized capital losses related to these loans	$ -	$ -
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. 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.

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	$ 28	$ 1	$ 27	$ 94	$ 6	$ 88
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	-	-	-	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	74	1	72	220	28	222
d. Total 1st Quarter	$ 102	$ 2	$ 99	$ 314	$ 34	$ 310
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 11	$ -	$ 11	$ 75	$ -	$ 75
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	-	-	-	8	2	6
g. Present value of cash flows expected to be collected is less than the amortized cost basis	42	1	41	25	3	21
h. Total 2nd Quarter	$ 53	$ 1	$ 52	$ 108	$ 5	$ 102
OTTI recognized 3rd Quarter						
i. Intent to sell	$ 11	$ -	$ 11	$ 96	$ 3	$ 93
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	13	-	13	6	1	5
k. Present value of cash flows expected to be collected is less than the amortized cost basis	14	-	12	40	-	40
l. Total 3rd Quarter	$ 38	$ -	$ 36	$ 142	$ 4	$ 138
OTTI recognized 4th Quarter						
m. Intent to sell	$ -	$ -	$ -	$ 25	$ -	$ 25
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	13	2	11	-	-	-
o. Present value of cash flows expected to be collected is less than the amortized cost basis	69	5	72	89	2	90
p. Total 4th Quarter	$ 82	$ 7	$ 83	$ 114	$ 2	$ 115
q. Annual Aggregate Total		$ 10			$ 45	

NOTES TO FINANCIAL STATEMENTS

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.

(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 Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
12489WQG2	$ 9	$ 9	$ -	$ 9	$ 9	03/31/2014
12666RAF7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
126670CK2	$ 11	$ 10	1	$ 10	$ 10	03/31/2014
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
126670TG3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
49307RAE7	$ 4	$ 4	-	$ 4	$ 4	03/31/2014
65538PAG3	$ 17	$ 17	-	$ 17	$ 17	03/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2014
73316PGJ3	$ 7	$ 7	-	$ 7	$ 7	03/31/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2014
143108AA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	06/30/2014
225470Q89	$ 3	$ 3	-	$ 3	$ 4	06/30/2014
46630MAG7	$ 7	$ 7	-	$ 7	$ 8	06/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	06/30/2014
759950EP9	$ 10	$ 10	-	$ 10	$ 8	06/30/2014
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	09/30/2014
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2014
759950EP9	$ 9	$ 9	-	$ 9	$ 7	09/30/2014
05363WAA7	$ 7	$ 6	1	$ 6	$ 6	12/31/2014
07387BEH2	$ 1	$ -	1	$ -	$ -	12/31/2014
14844RAA9	$ 16	$ 15	1	$ 15	$ 15	12/31/2014
50184YAA6	$ 4	$ 3	1	$ 3	$ 3	12/31/2014
52520MFB4	$ 14	$ 14	-	$ 14	$ 14	12/31/2014
60687UAK3	$ 4	$ 4	-	$ 4	$ 10	12/31/2014
64090AAE4	$ 4	$ 3	1	$ 3	$ 4	12/31/2014
64129VAC7	$ -	$ -	-	$ -	$ -	12/31/2014
65536VAD9	$ 11	$ 11	-	$ 11	$ 12	12/31/2014
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	12/31/2014
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	12/31/2014
82842RAJ9	$ 4	$ 4	-	$ 4	$ 4	12/31/2014
Total			$ 7			
05949CGV2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
059500AG3	$ 14	$ 9	5	$ 9	$ 11	03/31/2013
07387BEG4	$ 5	$ 1	4	$ 1	$ 2	03/31/2013
07387BEH2	$ 12	$ 2	10	$ 2	$ 3	03/31/2013
12489WQG2	$ 13	$ 13	-	$ 13	$ 13	03/31/2013
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12544WAG2	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12666RAF7	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
126670CK2	$ 11	$ 11	-	$ 11	$ 8	03/31/2013
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
161630BD9	$ 9	$ 9	-	$ 9	$ 11	03/31/2013
16208NAD7	$ 8	$ 8	-	$ 8	$ 10	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
2254586G8	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
22545DAJ6	$ 6	$ 1	5	$ 1	$ 4	03/31/2013
225470Q89	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
36185MBN1	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
3622MPAA6	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
466247J46	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
46629BAF6	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
46630LAM6	$ -	$ -	-	$ -	$ -	03/31/2013
46630MAG7	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
46630MAH5	$ -	$ -	-	$ -	$ -	03/31/2013
49307RAE7	$ 7	$ 4	3	$ 4	$ 4	03/31/2013
52108MDS9	$ -	$ -	-	$ -	$ -	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
606935AP9	$ -	$ -	-	$ -	$ 1	03/31/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
61748HVW8	$ 11	$ 11	-	$ 11	$ 11	03/31/2013
67571MAE9	$ 4	$ 4	-	$ 4	$ 6	03/31/2013
67571MAL3	$ 1	$ 1	-	$ 1	$ 3	03/31/2013
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
69763NAB7	$ 1	$ -	1	$ -	$ -	03/31/2013
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
74957VAJ8	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
76200RAV0	$ 13	$ 13	-	$ 13	$ 16	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
949837BY3	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
94983UAD9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94984MAE4	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
07387BEH2	$ 3	$ 2	1	$ 2	$ 2	06/30/2013
46630LAM6	$ -	$ -	-	$ -	$ -	06/30/2013
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
593171BK6	$ 1	$ 1	-	$ 1	$ 1	06/30/2013

NOTES TO FINANCIAL STATEMENTS

606935AM6	$ 8	$ 7	1	$ 7	$ 7	06/30/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
70556MAA0	$ 3	$ 2	1	$ 2	$ 2	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
73316PGK0	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
12489WQG2	$ 11	$ 11	-	$ 11	$ 10	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013
46630LAM6	$ -	$ -	-	$ -	$ -	09/30/2013
65538PAG3	$ 18	$ 18	-	$ 18	$ 19	09/30/2013
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	09/30/2013
73316PGK0	$ 4	$ 4	-	$ 4	$ 4	09/30/2013
7609854U2	$ 4	$ 4	-	$ 4	$ 4	09/30/2013
12489WQG2	$ 10	$ 10	-	$ 10	$ 10	12/31/2013
126670CK2	$ 11	$ 11	-	$ 11	$ 10	12/31/2013
126670GT9	$ 3	$ 3	-	$ 3	$ 3	12/31/2013
20173MAK6	$ 3	$ 2	1	$ 2	$ 3	12/31/2013
225470Q89	$ 3	$ 3	-	$ 3	$ 4	12/31/2013
466247J46	$ 4	$ 4	-	$ 4	$ 5	12/31/2013
46629BAF6	$ 3	$ 3	-	$ 3	$ 3	12/31/2013
46630MAG7	$ 8	$ 8	-	$ 8	$ 6	12/31/2013
59020UH32	$ 4	$ 4	-	$ 4	$ 4	12/31/2013
65538PAG3	$ 17	$ 17	-	$ 17	$ 18	12/31/2013
67571MAE9	$ 5	$ 5	-	$ 5	$ 7	12/31/2013
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	12/31/2013
70556MAA0	$ 2	$ 1	1	$ 1	$ 1	12/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	12/31/2013
73316PGJ3	$ 7	$ 7	-	$ 7	$ 7	12/31/2013
94983PAA6	$ 5	$ 5	-	$ 5	$ 6	12/31/2013
Total			$ 33			

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	$ (4)	$ (13)
2. 12 months or longer	$ (64)	$ (129)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$ 230	$ 494
2. 12 months or longer	$ 484	$ 1,195

5. As of December 31, 2014, the aggregate amount of unrealized losses related to LBASS was $68 million. Of the $68 million of unrealized losses, $41 million were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $41 million, $30 million of unrealized losses were related to investment grade LBASS and $11 million of unrealized losses were related to below investment grade LBASS. Investment grade is defined as a security having an NAIC designation of 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 $27 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade LBASS comprising $24 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Of the $27 million, $3 million of unrealized losses were related to below investment grade LBASS that had been in an unrealized loss position greater than or equal to 20% of amortized cost for a period of twelve or more consecutive months as of December 31, 2014. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain LBASS.

   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 LBASS 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	$ 407	$ 260
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 407	$ 260
(g)	Securities received	-	-
(h)	Total collateral received	$ 407	$ 260

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	$ 410	$ 261

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 does 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	$ 18	$ 18	$ 6	$ 6
(b)	30 days or less	383	383	255	255
(c)	31-60 days	9	9	-	-
(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	$ 410	$ 410	$ 261	$ 261
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 410	$ 410	$ 261	$ 261

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 or 2013.

2. None of the Company's real estate investments were sold in 2014 or 2013. In addition, none were held for sale as of 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 4 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.

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.

NOTES TO FINANCIAL STATEMENTS

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 Separate Account (S/A) Activity (a)**	**Total S/A Restricted Assets**	**S/A 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	407	-	-	-	407
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	1,427	-	-	-	1,427
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	-	-	18
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	37	24	-	-	37
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 1,890	$ 24	$ -	$ -	$ 1,890

(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	260	147	407	1.2	1.2
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	1,107	320	1,427	4.1	4.1
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	18	0.1	0.1
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	27	10	37	0.1	0.1
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 1,413	$ 477	$ 1,890	5.5 %	5.5 %

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross Restricted 2013 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A 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	260	-	-	-	260
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	1,107	-	-	-	1,107
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	-	-	18
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	27	1	-	-	27
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 1,413	$ 1	$ -	$ -	$ 1,413

(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	483	(223)	260	0.5	0.5
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	873	234	1,107	2.3	2.3
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	18	-	18	-	0.1
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	30	(3)	27	0.1	0.1
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 1,405	$ 8	$ 1,413	2.9 %	3.0 %

2. The following tables summarize the detail of 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 Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
Collateral pledged for over-the-counter derivatives and futures contracts	$ 37	$ 24	$ -	$ -	$ 37
Total	$ 37	$ 24	$ -	$ -	$ 37

(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	$ 27	$ 10	$ 37	0.1 %	0.1 %
Total	$ 27	$ 10	$ 37	0.1 %	0.1 %

($ in millions)

	Gross Restricted 2013				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Collateral pledged for over-the-counter derivatives and futures contracts	$ 27	$ 1	$ -	$ -	$ 27
Total	$ 27	$ 1	$ -	$ -	$ 27

(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 over-the-counter derivatives and futures contracts	$ 30	$ (3)	$ 27	0.1 %	0.1 %
Total	$ 30	$ (3)	$ 27	0.1 %	0.1 %

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 Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A 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	- %	- %

($ in millions)

	Gross Restricted 2013				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A 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

NOTES TO FINANCIAL STATEMENTS

(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	- %	- %

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)
09071*AA3	$ 8	$ 8	$ 8	N
29265WAA6	3	3	3	N
29439@AA6	1	1	1	N
45827@AB0	1	1	1	N
911308AB0	4	6	4	N
Total	$ 17	$ 19	$ 17	

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 as follows in 2014. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

($ in millions)

Asset description	Number of Assets	Impairment Amount	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	2	$ 10	Extent to which fair value of underlying investments were depressed	Assessment of market value of partnership's investments
Partnership	9	13	Intent to sell	Price received to sell asset at measurement date under current market conditions
	11	$ 23		

The Company did not recognize impairment write-downs on joint ventures or limited liability companies in 2014. The Company did not recognize impairment write-downs on partnerships, joint ventures or limited liability companies in 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 $106 thousand.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2014 and 2013 included interest rate cap agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency 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 transactions.

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 and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

NOTES TO FINANCIAL STATEMENTS

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 instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

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 primarily uses interest rate swap agreements to balance the respective interest rate sensitivities of its assets and liabilities in conjunction with asset-liability management. Interest rate swap agreements are utilized to hedge either the variability of the expected future cash flows, or changes in the fair value of an asset or a liability. 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, basket of entities 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, or baskets of 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.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to hedge the currency risk associated with investing in securities and issuing obligations that are denominated in foreign currencies. Cash settlements are 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 a specified notional amount.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purpose, then they are also reported in Schedule DB, Part C. Interest rate swap agreements receive either fair value or cash flow hedge accounting treatment, or non-hedge accounting treatment, depending on the strategy. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus and included in the AVR. Credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the hedged item is an impaired asset, gains or losses associated with the swap agreement are included in the written-down value of the impaired asset and depending on the circumstances, hedge accounting may cease. If the hedged item is sold, the swap agreement is generally terminated or accounted for as a non-hedge swap agreement.

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 and included in the AVR, 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 indexes. 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 futures contracts to hedge exposures in annuity 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 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 and included in the AVR. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy.

Options

Interest rate swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. These agreements are used to hedge exposure to economic losses due to annuity surrenders. During 2014 and December 2013, interest rate swaption agreements were utilized to hedge the expected proceeds from the disposition of Lincoln Benefit Life Company ("LBL"). Typically, a premium is paid to the counterparty at the inception of the contract. Premiums paid are reported as a derivative asset. The change in fair value of the open interest rate swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus and included in the AVR, with an adjustment to derivatives. If an interest rate swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses. Interest rate swaption agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are used by the Company to reduce its exposure to rising interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. Interest rate cap agreements hedge the variability of the expected future cash flows of assets or liabilities. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income.

NOTES TO FINANCIAL STATEMENTS

The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and included in the AVR. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts primarily to reduce market risk associated with certain annuity contracts. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price) in exchange for the equity upon which the option is written/purchased. If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums paid are reported as a derivative asset and premiums received are reported as a derivative liability. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums received are reported as net investment income and the corresponding liability previously recorded is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges.

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 qualified 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 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	$ 430	$ 116	$ 546	$ 750	$ 157	$ 907	$ (320)	$ (41)	$ (361)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 430	$ 116	$ 546	$ 750	$ 157	$ 907	$ (320)	$ (41)	$ (361)
(d) DTAs nonadmitted	-	-	-	25	-	25	(25)	-	(25)
(e) Subtotal – net admitted DTA (1c-1d)	$ 430	$ 116	$ 546	$ 725	$ 157	$ 882	$ (295)	$ (41)	$ (336)
(f) DTLs	302	91	393	369	112	481	(67)	(21)	(88)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 128	$ 25	$ 153	$ 356	$ 45	$ 401	$ (228)	$ (20)	$ (248)

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	12/31/2014 (2) Capital	12/31/2014 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 4	$ 25	$ 29
(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)	164	-	164
1. Adjusted gross DTAs expected to be realized following the balance sheet date	164	-	164
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	384
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	262	91	353
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 430	$ 116	$ 546

	12/31/2013 (4) Ordinary	12/31/2013 (5) Capital	12/31/2013 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 30	$ 30
(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)	356	15	371
1. Adjusted gross DTAs expected to be realized following the balance sheet date	514	15	529
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	371
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	369	112	481
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 725	$ 157	$ 882

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 4	$ (5)	$ (1)
(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)	(192)	(15)	(207)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(350)	(15)	(365)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	13
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(107)	(21)	(128)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ (295)	$ (41)	$ (336)

NOTES TO FINANCIAL STATEMENTS

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.	652.2 %	559.2 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 3,255	$ 3,096

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	12/31/2014 (2) Capital	12/31/2013 (3) Ordinary	12/31/2013 (4) Capital	Change (5) (Col 1-3) Ordinary	Change (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)	$ 430	$ 116	$ 750	$ 157	$ (320)	$ (41)
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)	$ 430	$ 116	$ 725	$ 157	$ (295)	$ (41)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	- %	13.1 %	1.8 %	(13.1) %	(1.8) %

(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.

C. The provision for incurred income taxes for the years ended December 31 was:

(in millions)	(1) 12/31/2014	(2) 12/31/2013	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (162)	$ (47)	$ (115)
(b) Foreign	-	-	-
(c) Subtotal	$ (162)	$ (47)	$ (115)
(d) Federal income tax on net capital gains	43	104	(61)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (119)	$ 57	$ (176)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	200	275	(75)
(4) Investments	118	134	(16)
(5) Deferred acquisition costs	87	294	(207)
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	8	(8)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	22	27	(5)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	-	7	(7)
(14) Other (including items <5% of total ordinary tax assets)	3	5	(2)
(99) Subtotal	$ 430	$ 750	$ (320)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ 25	$ (25)
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 430	$ 725	$ (295)
(e) Capital			
(1) Investments	$ 103	$ 146	$ (43)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	13	11	2
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 116	$ 157	$ (41)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 116	$ 157	$ (41)
(i) Admitted DTAs (2d + 2h)	$ 546	$ 882	$ (336)
3. DTLs			
(a) Ordinary			
(1) Investments	$ 14	$ 65	$ (51)
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	100	119	(19)
(5) Prepaid commissions	13	13	-
(6) Deferred premium asset	43	45	(2)
(7) Other (including items <5% of total ordinary tax liabilities)	-	-	-
(99) Subtotal	$ 170	$ 242	$ (72)
(b) Capital			
(1) Investments	$ 47	$ 107	$ (60)
(2) Real estate	-	-	-
(3) Unrealized gains	176	132	44
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 223	$ 239	$ (16)
(c) DTLs (3a99 + 3b99)	$ 393	$ 481	$ (88)
4. Net DTAs/DTLs (2i – 3c)	$ 153	$ 401	$ (248)

NOTES TO FINANCIAL STATEMENTS

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	$ 546	$ 907	$ (361)
Total DTLs	393	481	(88)
Net DTAs (DTLs)	$ 153	$ 426	(273)
Tax effect of unrealized gains (losses)			42
Tax effect of change in accounting principles			4
Change in net deferred income tax			(227)
Adjustment of prior year tax liabilities			194
Tax effect of nonadmitted assets			5
Change in net deferred income tax relating to the provision			$ (28)

	2013	2012	Change
Total DTAs	$ 907	$ 1,036	$ (129)
Total DTLs	481	520	(39)
Net DTAs (DTLs)	$ 426	$ 516	(90)
Tax effect of unrealized gains (losses)			67
Tax effect of change in accounting principles			-
Change in net deferred income tax			(23)
Adjustment of prior year tax liabilities			-
Tax effect of nonadmitted assets			(5)
Change in net deferred income tax relating to the provision			$ (28)

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	$ 362	35.0 %	$ 144	35.0 %
Sale of subsidiary	(347)	(33.5)	-	-
Reversal of IMR transfer - reinsurance	(57)	(5.5)	-	-
Tax credits	(34)	(3.3)	(35)	(8.4)
IMR amortization	(10)	(1.0)	(15)	(3.6)
Dividend received deduction	(6)	(0.6)	(8)	(2.0)
Other	1	0.1	(1)	(0.2)
Change in net deferred income taxes	(28)	(2.7)	(28)	(6.9)
Total statutory income taxes	$ (119)	(11.5) %	$ 57	13.9 %

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. There were no income taxes incurred by the Company in 2014 that will be available for recoupment in the event of future net losses. Income taxes incurred by the Company in 2013 of $28 million 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 Investment Corporation
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 gives rise to the alternative minimum tax.

NOTES TO FINANCIAL STATEMENTS

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 Company ("AIC")

On June 26, 2014, with IL DOI approval, the Company paid $700 million in cash to its parent, AIC, which was accounted for as a return of capital.

On December 30, 2013, with IL DOI approval, the Company paid $500 million in cash to AIC, which was accounted for as a return of capital.

On June 19, 2013, with IL DOI approval, the Company repaid AIC $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, the Company paid accrued interest of $7 million to AIC with IL DOI approval.

Other

The Company issues funding agreements to Allstate Life Global Funding, a special purpose statutory trust that sells medium-term notes that are secured by these funding agreements to individual and institutional investors. At December 31, 2014 and 2013, the outstanding balance of medium-term notes issued under this program was $85 million. There were no new issues in 2014 or 2013. There were no maturity payments in 2014. Total maturity payments were $1.75 billion in 2013. Total interest payments were $2 million and $49 million in 2014 and 2013, respectively.

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

(in millions)	2014	2013
AIC	$ 89	$ 70
Allstate Investments, LLC ("AILLC")	4	8
ALIC Reinsurance Company ("ALIC Re")	-	7
American Heritage Life Insurance Company	-	1
Allstate Distributors, LLC	-	1
Total	$ 93	$ 87

The Company also reported and $3 million as receivable from Allstate Life Insurance Company of New York ("ALNY") at December 31, 2014 and 2013. 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.

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* ("SSAP No. 5R").

F. 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 AIC 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 expense 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, ALIC Re and The Bank of New York ("BONY") entered into the Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Coinsurance Agreement between the Company and ALIC Re.

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

The Company and AIC entered into the Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement. The Company did not receive capital under this agreement in 2014 or 2013.

The Company, AIC and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement ("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 AIC 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 $1.00 billion. The Company did not have outstanding amounts under the Liquidity Agreement at December 31, 2014 or 2013.

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 will have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 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 did not have outstanding intercompany loans with the Corporation at December 31, 2014 or 2013.

G. The Company is wholly-owned by AIC, an insurance company domiciled in the State of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2014 or 2013.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("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 at December 31, 2014 or 2013.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies as of December 31, 2014 or 2013.

NOTES TO FINANCIAL STATEMENTS

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 Plans

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

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

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

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

    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 Company utilizes the services of AIC employees. AIC and the Corporation provide 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 $8 million and $24 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 Company was not a sponsor of other postretirement benefit plans.

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

    1. The Company had 23,800 common shares authorized, issued and outstanding at December 31, 2014 and 2013. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding at December 31, 2014 and 2013. The preferred stock 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 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 $819 million.

    4. The Company did not pay dividends in 2014 or 2013.

    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 zero and $24 million at December 31, 2014 and 2013, respectively. The entire balance of special surplus funds at December 31, 2013 related to after-tax deferred gains associated with reinsurance transactions for the disposal of certain blocks of business in 2004 and 2006.

    10. Cumulative unrealized gains and losses increased unassigned funds by $697 million and $762 million at December 31, 2014 and 2013, respectively.

    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 $1.03 billion and $1.17 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.

NOTES TO FINANCIAL STATEMENTS

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 the agreement.**	**2** **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 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 exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities	$ -	Bonds	$ 4	Obligations associated with investments expire at various dates on or before March 11, 2018.
In connection with the disposal of Company's variable annuity business, the Company, ALNY and the Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extra contractual liabilities and liabilities excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees.	$ -	Expenses	$ -	On April 24, 2008, payment of $3 million was made on behalf of the Company and ALNY for full indemnification of a post-closing matter.
Related to the sale of LBL on April 1, 2014, the Company has agreed to indemnify Resolution Life Holdings, Inc. ("Resolution") related to representations, warranties and covenants of the Company, subject to certain contractual limitations as to the Company's maximum obligation. The representations and warranties made by the Company will expire on March 31, 2015, except those pertaining to certain tax items and certain liabilities specifically excluded from the transaction.	$ -	Expenses	$ -	There have been no payments made.
Guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through reinsurance agreements in the event LBL is unable to make such payments.	$ 12	Expenses	$ 12	There have been no payments made.
Guarantee the payment of surrender proceeds for a specific block of universal life policies sold through LBL in the event LBL is unable to meet its obligation.	$ 1	Expenses	$ 1	In 2014, the Company made payments of $467 thousand to 4 policyholders that surrendered their policies.
With affiliates				
Guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by Allstate Assignment Company ("AACO") and funded by annuities purchased from ALNY.	See [1] below	Investment in common stock of ALNY	$ 660	There have been no payments made.
Guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event ALNY is unable to make such payments.	See [1] below	Investment in common stock of ALNY	$ 2	There have been no payments made.
Total	$ 13		$ 679	

[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.

None of the agreements above contained 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 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.)	$ 679	$ 700
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 12	$ -
2. Contingent liabilities	$ 1	$ 1
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 662	$ 695
2. Joint venture	-	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	13	1
5. Other	4	4
6. Total (should equal (3)a)	$ 679	$ 700

B. Assessments

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 assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. 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 $13 million and $24 million, respectively, for future guaranty fund assessments, and $9 million and $17 million, respectively, for the related premium tax offset expected to be received. 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. The Company did not recognize an impairment loss on the premium tax offsets in 2014 or 2013.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in millions)	2014	2013
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges at prior year end	$ 26	$ 27
b. Decreases during the year:		
Policy surcharges charged off	12	-
Premium tax offset applied	1	1
c. Increases during the year:	-	-
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year end	$ 13	$ 26

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. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R.

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $3 million and $2 million at December 31, 2014 and 2013, respectively.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2014 or 2013.

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 2014	Assets 2013	Liabilities 2014	Liabilities 2013
a. Swaps	$ 397	$ 286	$ 156	$ 350
b. Futures	-	-	-	-
c. Options	146	6,332	-	-
d. Total	$ 543	$ 6,618	$ 156	$ 350

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

NOTES TO FINANCIAL STATEMENTS

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 following table summarizes the credit exposure on the Company's over-the-counter and cleared contracts as of December 31:

(in millions)	2014	2013
Swaps	$ 2	$ 5
Futures	-	-
Options	2	2
Total	$ 4	$ 7

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 $30 million and $4 million, respectively, of securities and cash 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. As of December 31, 2014, counterparties pledged $4 million of cash and securities to the Company, and the Company pledged $7 million of securities to counterparties. At December 31, 2013, counterparties pledged $8 million of cash and securities to the Company, and the Company pledged $23 million of securities to counterparties.

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	$ 1,032	$ 1,168
Commitments to extend mortgage loans	$ 35	$ 1
Private placement commitments	$ 25	$ 5

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Commitments to extend mortgage loans are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses.

Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company enters into these agreements in the normal course of business.

3. The contractual amounts represent the amount at risk if the contract is 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, within the General Account with fair values of $386 million and $242 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $7 million and $9 million as of December 31, 2014 and 2013, respectively, were on loan as part of the General Account securities lending programs. 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 on 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	4	$ 3	$ 3	$ -
Bonds	4	2	$ 4	$ 4	$ -
Bonds	5	3	$ 3	$ 3	$ -
Unaffiliated common stocks	None	131	$ 28	$ 30	$ 4

NOTES TO FINANCIAL STATEMENTS

	2013				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 3	$ 3	$ -
Bonds	4	1	$ 1	$ 1	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks	None	24	$ 1	$ 2	$ -

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 in 2014 or 2013.

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

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $71 million and $82 million for the years ended December 31, 2014 and 2013, respectively, which was less than 5% of the Company's surplus.

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.

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	$ -	$ 35	$ 2	$ 37
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	15	15
Unaffiliated common stocks				
Industrial and miscellaneous	534	1	12	547
Mutual funds	193	-	4	197
Total unaffiliated common stocks	727	1	16	744
Derivative assets				
Equity and index contracts	-	55	-	55
Foreign currency contracts	-	1	-	1
Interest rate contracts	-	-	2	2
Total derivative assets	-	56	2	58
Separate Accounts assets	3,877	181	100	4,158
Total assets at fair value	$ 4,604	$ 273	$ 135	$ 5,012
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (15)	$ -	$ (15)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(16)	-	(16)
Separate Accounts - Derivatives	-	(7)	-	(7)
Total liabilities at fair value	$ -	$ (23)	$ -	$ (23)

NOTES TO FINANCIAL STATEMENTS

	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	$ -	$ 44	$ 3	$ 47
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	-	-
Unaffiliated common stocks				
Industrial and miscellaneous	197	1	7	205
Mutual funds	193	49	-	242
Total unaffiliated common stocks	390	50	7	447
Derivative assets				
Equity and index contracts	-	224	2	226
Foreign currency contracts	-	-	-	-
Interest rate contracts	-	4	6	10
Total derivative assets	-	228	8	236
Separate Accounts assets	4,450	179	97	4,726
Total assets at fair value	$ 4,840	$ 501	$ 115	$ 5,456
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (148)	$ -	$ (148)
Credit contracts	-	(3)	-	(3)
Total derivative liabilities	-	(151)	-	(151)
Separate Accounts - Derivatives	-	(19)	-	(19)
Total liabilities at fair value	$ -	$ (170)	$ -	$ (170)

There were no transfers between Level 1 and Level 2 during 2014 or 2013.

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	$ 3	$ 2	$ -	$ 6	$ 3
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	2	(2)
Mutual funds	-	-	-	-	-
Separate Accounts assets	97	-	-	-	4
Derivatives, net	8	-	-	(18)	12
Total assets and liabilities	$ 115	$ 2	$ -	$ (10)	$ 17

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2014
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ (12)	$ 2
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	15
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	-	3	12
Mutual funds	4	-	-	-	4
Separate Accounts assets	1	-	-	(2)	100
Derivatives, net	3	-	-	(3)	2
Total assets and liabilities	$ 25	$ -	$ -	$ (14)	$ 135

NOTES TO FINANCIAL STATEMENTS

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	$ 5	$ -	$ (2)	$ 1	$ 3
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	17	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	(1)
Mutual funds	-	-	-	-	-
Separate Accounts assets	98	-	-	-	(5)
Derivatives, net	3	-	-	(12)	14
Total assets and liabilities	$ 130	$ -	$ (2)	$ (11)	$ 14

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2013
Bonds					
Industrial and miscellaneous	$ -	$ -	$ (4)	$ -	$ 3
Hybrid securities	3	-	(3)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(20)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	-	-	7
Mutual funds	-	-	-	-	-
Separate Accounts assets	5	-	-	(1)	97
Derivatives, net	9	-	-	(6)	8
Total assets and liabilities	$ 18	$ -	$ (27)	$ (7)	$ 115

Transfers into Level 3 during 2014 included securities measured at lower of cost or market and reported at fair value in 2014, and cost in 2013. There were no transfers into Level 3 during 2013.

There were no transfers out of Level 3 during 2014. Transfers out of Level 3 during 2013 included securities measured at the lower of cost or market and reported at cost in 2013, and fair value 2012.

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, RMBS and ABS. 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, 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 RMBS and ABS 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 ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

   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 interest rate swap agreements, foreign currency swap agreements, certain options 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.

   Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. 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. 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. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

NOTES TO FINANCIAL STATEMENTS

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, CMBS and ABS. 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. CMBS and ABS 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.

Perpetual preferred stocks - Based on 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 interest rate cap agreements and certain options (including swaption 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.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate 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.

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	$ 22,026	$ 20,303	$ 90	$ 20,804	$ 1,132	$ -
Preferred stocks	$ 35	$ 33	$ -	$ 20	$ 15	$ -
Unaffiliated common stocks	$ 744	$ 744	$ 727	$ 1	$ 16	$ -
Mortgage loans on real estate	$ 3,297	$ 3,099	$ -	$ -	$ 3,297	$ -
Cash equivalents	$ 618	$ 618	$ 3	$ 615	$ -	$ -
Short-term investments	$ 42	$ 42	$ 42	$ -	$ -	$ -
Derivatives	$ 55	$ 61	$ 1	$ 61	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 257	$ 251	$ -	$ -	$ 257	$ -
Unaffiliated surplus notes	$ 67	$ 54	$ -	$ 67	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 3	$ 3	$ -	$ 3	$ -	$ -
Separate Accounts	$ 4,158	$ 4,158	$ 3,877	$ 181	$ 100	$ -

	2013					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 32,348	$ 31,242	$ 89	$ 30,743	$ 1,516	$ -
Preferred stocks	$ 19	$ 18	$ -	$ 19	$ -	$ -
Unaffiliated common stocks	$ 447	$ 447	$ 390	$ 50	$ 7	$ -
Mortgage loans on real estate	$ 5,110	$ 4,928	$ -	$ -	$ 5,110	$ -
Cash equivalents	$ 504	$ 504	$ 157	$ 347	$ -	$ -
Short-term investments	$ 29	$ 29	$ 19	$ -	$ 10	$ -
Derivatives	$ 225	$ 238	$ -	$ 231	$ (6)	$ -
Other invested assets:						
LIHTC property investments	$ 289	$ 275	$ -	$ -	$ 289	$ -
Unaffiliated surplus notes	$ 60	$ 55	$ -	$ 60	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 4,726	$ 4,726	$ 4,450	$ 179	$ 97	$ -

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 the preferred stocks in Level 3 is primarily based on inputs including 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.

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 in Level 2 is based on quoted prices for identical or similar assets

NOTES TO FINANCIAL STATEMENTS

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 discounted cash flow calculations using current interest rates for instruments with comparable terms.

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 Levels 2 and 3 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 unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of 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 in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

Financial liabilities

(in millions)	2014					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,302	$ 2,770	$ -	$ -	$ 3,302	$ -
Securities lending collateral	$ 407	$ 407	$ -	$ 407	$ -	$ -
Derivatives	$ 18	$ 21	$ -	$ 18	$ -	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts - Derivatives	$ 7	$ 7	$ -	$ 7	$ -	$ -

(in millions)	2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,547	$ 2,962	$ -	$ -	$ 3,547	$ -
Securities lending collateral	$ 260	$ 260	$ -	$ 260	$ -	$ -
Derivatives	$ 165	$ 172	$ -	$ 165	$ -	$ -
Derivative collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -
Separate Accounts - Derivatives	$ 19	$ 19	$ -	$ 19	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Immediate annuities without life contingencies are generally valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

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.

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 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. The gross sale price was $797 million, representing $596 million of cash and the retention of tax benefits. The after-tax gain to the Company on this transaction was $618 million and is reported within Page 4, Line 34. Of the $618 million of realized gains, $257 million were previously unrealized and reported as a component of surplus. As part of the sale, LBL business written through independent master brokerage agencies and ceded to the Company, 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 the Company. Additionally, portions of existing non-affiliate reinsurance agreements associated with business ceded from LBL to the Company 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, the Company was required to establish a trust relating to the business that LBL continues to cede to the Company. This trust is required to have assets greater than or equal to the statutory reserves ceded by LBL to the Company, measured on a monthly basis. At December 31, 2014, the trust holds investments with statutory statement values of $4.89 billion.

Surety Bonds Issued by AIC

The Company issued $2 million of structured settlement annuities ("SSAs"), a type of immediate annuity, in 2013 at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC. Of this amount, $94 thousand related to SSAs with life contingencies that were included in premium income for 2013. In most cases, these annuities were issued under a "qualified assignment" whereby AACO and prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make future payments. Effective March 22, 2013, the Company no longer offers SSAs.

AIC issued surety bonds to indemnify the payment of structured settlement benefits assumed by ASC (from both AIC and unaffiliated parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement

NOTES TO FINANCIAL STATEMENTS

pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AIC were $3.44 billion and $3.50 billion at December 31, 2014 and 2013, respectively.

Other

The State of Illinois has adopted the Valuation of Life Insurance Policies Model Regulation (i.e. Regulation XXX). As such, the Company's reserve calculations comply with the regulation. This note is intended as an informational disclosure for states that have not adopted this regulation.

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 $11 million, comprised of $14 million in gross unrealized gains and $3 million in gross unrealized losses. As of December 31, 2013, the ABS RMBS portfolio had net unrealized losses of $3 million, comprised of $10 million in gross unrealized losses and $7 million in gross unrealized gains.

   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, the Alt-A portfolio had net unrealized gains of $11 million, comprised of $12 million in gross unrealized gains and $1 million in gross unrealized losses. At December 31, 2013, the Alt-A portfolio had net unrealized gains of $7 million, comprised of $14 million in gross unrealized gains and $7 million in gross unrealized losses.

   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 in the ABS RMBS portfolio of $1 million and $2 million in 2014 and 2013, respectively. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS portfolio in 2014 or 2013. OTTI losses were not recorded in the Alt-A portfolio 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.

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	$ 119	$ 108	$ 119	$ 1
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 119	$ 108	$ 119	$ 1

	2013			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 269	$ 259	$ 256	$ 2
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 269	$ 259	$ 256	$ 2

NOTES TO FINANCIAL STATEMENTS

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	$ 138	$ 255
Book/adjusted carrying value	$ 135	$ 251
Fair value	$ 146	$ 258
OTTI losses recognized	$ -	$ -

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

G. Retained Assets

1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are $50,000 or greater, and for certain annuity contracts for proceeds of $10,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7 – Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2014 and 2013, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.

2. The number and balance of retained asset accounts in force are as follows:

($ in millions)	In Force			
	As of 12/31/2014		As of 12/31/2013	
	Number	Balance	Number	Balance
a. Up to and including 12 months	497	$ 51	1,053	$ 90
b. 13 to 24 months	715	45	329	20
c. 25 to 37 months	235	14	-	-
d. 37 to 48 months	-	-	-	-
e. 49 to 60 months	-	-	-	-
f. Over 60 months	-	-	-	-
g. Total	1,447	$ 110	1,382	$ 110

3. Below is a reconciliation of the retained asset accounts:

($ in millions)	2014			
	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,382	$ 110	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	939	141	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	-	N/A	-
d. Fees and other charges assessed to retained asset accounts during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	874	141	-	-
g. Number/balance of retained asset accounts at the end of the year	1,447	$ 110	-	$ -

22. Events Subsequent

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
For both 2014 and 2013: Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
For both 2014 and 2013: Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
For both 2014 and 2013: Yes ( ) No (X)

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
For both 2014 and 2013: Yes ( ) No (X)

NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
   For 2014: $27 million
   For 2013: $42 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   For 2014: Yes (X) No ( )
   For 2013: Yes ( ) No (X)

   If yes, what is the amount of reinsurance credits, whether an asset or a reduction in liability, taken for such new agreements or amendments?
   For 2014: $881 million

B. Uncollectible Reinsurance

The Company has written off reinsurance balances due from the companies listed below, the amount of $55 thousand in 2014.

This is reflected as:

(in thousands)		2014
a. Claims incurred	$	55
b. Claims adjustment expenses incurred	$	-
c. Premiums earned	$	-
d. Other	$	-

e. Company		Amount
Munich American Reassurance	$	20
Swiss Re Life and Health America, Inc.	$	20
Lincoln National Life Insurance	$	15

The Company did not write off any uncollectible reinsurance in 2013.

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2014 or 2013.

D. 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.,
B.,
C. &
D. The Company did not write retrospectively rated contracts or contracts subject to redetermination at December 31, 2014 or 2013.

E. Risk Sharing Provisions of the Affordable Care Act (“ACA”)

The accident and health insurance premiums and claims reported by the Company are for products not subject to the ACA’s risk sharing provisions.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company’s book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2014 and 2013. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2014 or 2013.

26. Intercompany Pooling Arrangements

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

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* at December 31, 2014 or 2013.

28. Health Care Receivables

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

29. Participating Policies

For 2014 and 2013, the Company recognized premiums related to life participating policies of $93 thousand and $106 thousand, respectively. In both 2014 and 2013, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $16 thousand and $50 thousand in 2014 and 2013, respectively, to participating policyholders and did not allocate additional income.

All of the Company’s accident and health contracts were nonparticipating at December 31, 2014 and 2013.

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts 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	9/30/2014	12/31/2013
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. Reserves for Life Contracts and Annuity Contracts

1. On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.

2. For life contracts, the cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with traditional policies. For annuity contracts issued as substandard, reserves are calculated according to Actuarial Guidelines IX-A and IX-C as applicable.

3. At December 31, 2014 and 2013, the Company had $10.16 billion and $7.34 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled $89 million and $76 million at December 31, 2014 and 2013, respectively.

4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.

5. Tabular interest for contracts not including life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.

6. Other reserve changes in 2014 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Reserves sold to Resolution as of 4/1/2014	$ (11,142)	$ -	$ (3,899)	$ (6,449)	$ -	$ -	$ (93)	$ (701)
Application of Actuarial Guideline 38	56	-	56	-	-	-	-	-
Application of Valuation of Life Insurance Policies Model Regulation, Section 5(B)(3)	31	-	31	-	-	-	-	-
Total	$ (11,055)	$ -	$ (3,812)	$ (6,449)	$ -	$ -	$ (93)	$ (701)

Other reserve changes in 2013 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Retention limit decrease on assumed business	$ (11)	$ -	$ (11)	$ -	$ -	$ -	$ -	$ -
Administrative system data update	(29)	-	(3)	(26)	-	-	-	-
Total	$ (40)	$ -	$ (14)	$ (26)	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31, 2014:

(in millions)	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment	$ 2,076	$ -	$ -	$ 2,076	8.9 %
(2) At book value less current surrender charge of 5% or more	963	268	-	1,231	5.3
(3) At fair value	24	-	3,781	3,805	16.3
(4) Total with adjustment or at fair value (Total of 1 through 3)	3,063	268	3,781	7,112	30.5
(5) At book value without adjustment (minimal or no charge or adjustment)	5,457	39	-	5,496	23.6
B. Not subject to discretionary withdrawal	10,666	-	24	10,690	45.9
C. Total (gross: direct + assumed)	19,186	307	3,805	23,298	100.0 %
D. Reinsurance ceded	1,275	-	-	1,275	
E. Total (net)* (C) – (D)	$ 17,911	$ 307	$ 3,805	$ 22,023	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 15,140
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,770
(4) Subtotal	17,911
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	4,112
(6) Exhibit 3, Line 0399999, Column 2	-
(7) Policyholder dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	-
(11) Subtotal	4,112
(12) Combined Total	$ 22,023

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31, 2013:

(in millions)	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment	$ 4,425	$ -	$ -	$ 4,425	13.4 %
(2) At book value less current surrender charge of 5% or more	1,711	288	-	1,999	6.1
(3) At fair value	20	-	4,355	4,375	13.2
(4) Total with adjustment or at fair value (Total of 1 through 3)	6,156	288	4,355	10,799	32.7
(5) At book value without adjustment (minimal or no charge or adjustment)	11,241	11	-	11,252	34.1
B. Not subject to discretionary withdrawal	10,963	-	24	10,987	33.2
C. Total (gross: direct + assumed)	28,360	299	4,379	33,038	100.0 %
D. Reinsurance ceded	1,317	-	-	1,317	
E. Total (net)* (C) – (D)	$ 27,043	$ 299	$ 4,379	$ 31,721	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 24,080
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,962
(4) Subtotal	27,043
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	4,678
(6) Exhibit 3, Line 0399999, Column 2	-
(7) Policyholder dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	-
(11) Subtotal	4,678
(12) Combined Total	$ 31,721

NOTES TO FINANCIAL STATEMENTS

33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, at December 31 were as follows:

(in millions)	2014		2013	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	31	14	28	13
(3) Ordinary renewal	181	288	190	290
(4) Credit life	-	-	-	-
(5) Group life	1	1	2	3
(6) Group annuity	-	-	-	-
(7) Totals	$ 213	$ 303	$ 220	$ 306

34. Separate Accounts

A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2014 and 2013, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of indexed variable annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however, they are not legally insulated from the General Account. The indexed variable annuity product is non-unitized and is registered with the SEC.

2. At December 31, the Company's Separate Accounts were attributed to the following products/transactions:

(in millions)	2014		2013	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 3,813	$ -	$ 4,390	$ -
Variable life policies	57	-	60	-
Indexed variable annuity contracts	-	288	-	276
Total	$ 3,870	$ 288	$ 4,450	$ 276

3. Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2014 and 2013, the Company had a maximum guarantee for Separate Account liabilities of $946 million and $991 million, respectively. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in millions)	
a. 2014	$ 17
b. 2013	$ 19
c. 2012	$ 21
d. 2011	$ 24
e. 2010	$ 27

The amount paid by the General Account for Separate Account guarantees for variable annuity products was $30 million, $40 million, $60 million, $73 million and $160 million in 2014, 2013, 2012, 2011 and 2010, respectively.

4. Separate Accounts did not have its own securities lending program. However, corporate bonds not legally insulated within the Separate Accounts were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.

B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Indexed variable annuity products provide the opportunity for the contractholder to invest for a specified length of 5, 7, or 10 years in one or more investment options linked to the S&P 500 and subject to a maximum and minimum investment performance which may be negative. Indexed variable annuity business is included in the Index column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were $4.56 billion and $5.27 billion at December 31, 2014 and 2013, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were $1.27 billion and $1.32 billion at December 31, 2014 and 2013, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts for the year ended December 31, 2014 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/14	$ 8	$ -	$ -	$ 5	$ 13
Reserves at December 31, 2014					
2. For accounts with assets at:					
a. Fair value	$ 307	$ -	$ -	$ 3,860	$ 4,167
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 307	$ -	$ -	$ 3,860	$ 4,167
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 307	$ -	$ -	$ -	$ 307
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	3,836	3,836
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	307	-	-	3,836	4,143
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 307	$ -	$ -	$ 3,860	$ 4,167
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

Information regarding the Company's Separate Accounts for the year ended December 31, 2013 was as follows:

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/13	$ 86	$ -	$ -	$ 6	$ 92
Reserves at December 31, 2013					
2. For accounts with assets at:					
a. Fair value	$ 299	$ -	$ -	$ 4,437	$ 4,736
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 299	$ -	$ -	$ 4,437	$ 4,736
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 299	$ -	$ -	$ -	$ 299
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,413	4,413
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	299	-	-	4,413	4,712
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 299	$ -	$ -	$ 4,437	$ 4,736
* Line 2(c) should equal Line 3(h).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

C. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31 was as follows:

(in millions)	2014	2013
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 13	$ 92
b. Transfers from Separate Accounts (Page 4, Line 10)	815	836
c. Net transfers to (from) Separate Accounts (a) – (b)	(802)	(744)
2. Reconciling adjustments:		
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(153)	(183)
b. Net transfers assumed from Charter National Life Insurance Company pursuant to modified coinsurance agreement	(14)	(12)
c. Net transfers assumed from AML pursuant to modified coinsurance agreement	(1)	(1)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (970)	$ (940)

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial at December 31, 2014 and 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 .....

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?

ERROL CRAMER, VICE PRESIDENT AND CHIEF ACTUARY, 3100 SANDERS ROAD, SUITE J5A, NORTHBROOK, IL 60062

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 ATTACHMENT ON PAGE 20.5.1

12.12 Number of parcels involved 81

12.13 Total book/adjusted carrying value ..... $ 754,666,255

12.2 If, yes provide explanation:

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 17, PART B

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. ..... $ 406,906,948

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.	$	409,711,342
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	409,707,485
24.103	Total payable for securities lending reported on the liability page.	$	406,906,948

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	$ 1,427,577,503
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 18,098,579
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 36,736,898
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 953,883

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	1,416,717,450

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. $ 27,287,025

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

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 ROAD, NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST, NEW YORK, NY 10055
N/A	MILLIMAN	1301 FIFTH ST, SUITE 3800 SEATTLE, WA 98101-2646

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	21,194,722,432	22,930,832,149	1,736,109,717
30.2 Preferred stocks	33,034,363	34,669,571	1,635,208
30.3 Totals	21,227,756,794	22,965,501,720	1,737,744,926

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

THE AGGREGATE FAIR 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 REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE 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? ..... $ 919,928

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
LL GLOBAL SERVICES INC	532,340

34.1 Amount of payments for legal expenses, if any? ..... $ 3,080,437

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
DRINKER, BIDDLE & REATH, LLP	1,922,969

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 80,475

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	66,198

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
ALLBRIDGE INVESTMENTS FUND	$ -
ALLIANT TAX CREDIT FUND 65 LP	11,536,502
ALLIANT TAX CREDIT FUND 66, LTD	15,912,948
ASLAN REALTY PARTNERS III	-
BABSON MEZZANINE REALTY INVESTORS LP	-
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	2,917,509
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 V	16,600,585
BLACKSTONE REAL ESTATE PARTNERS VI LP	31,516,203
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	15,258,530
BROADWAY PARTNERS REAL ESTATE FUND II, LP	-
CABOT INDUSTRIAL VALUE FUND III	-
CABOT PROPERTIES VALUE FUND II	-
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	-
CBRE STRATEGIC PTR US OPP V LP	17,669,274
CENTERLINE (F/K/A ARCAP) RE SPEC SIT MTG FUND	434,000
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	-
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	11,696,444
CSFB GEORGIA STATE FUND I LLC	164,600
ENTERPRISE HOUSING PARTNERS XX	13,531,600
ENTERPRISE HOUSING PARTNERS XXI LP	7,634,514
GALENA WAY LAND PARTNERS LLC	10,063,972
GEM REALTY FUND III	-
GLENARM RESIDENTIAL HOLDINGS, LLC	20,947,303
H/2 SPECIAL OPPORTUNITIES	6,840,891
HARTFORD MEZZANINE INVESTORS I, LLC	26,012
JER FUND III	186,089
JER REAL ESTATE PARTNERS IV LP	5,187
KEYSTONE INDUSTRIAL FUND, LP	9,808,414
KTR INDUSTRIAL FUND II	19,964,384
KTR INDUSTRIAL FUND III LP	20,376,059
LANDMARK REAL ESTATE FUND V, LP	2,897,599
LION GABLES APARTMENT FUND	13,433,209
LONE STAR REAL ESTATE FUND III LP	14,176,120
ML-AI VENTURE 1	24,089,806
ML-AI VENTURE 2, LLC	40,685,698
MOGA TAX CREDIT FUND II LLC	657,567
MONACO PARKWAY LAND PARTNERS LLC	24,302,523
MORGAN STANLEY REAL ESTATE FUND II	-
MORGAN STANLEY REAL ESTATE FUND V - U.S	-
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	15,410,295
MORGAN STANLEY REAL ESTATE FUND VI-INTL	-
NATIONAL EQUITY FUND 2011 LP	14,507,363
NYLIM REAL ESTATE MEZZANINE FUND II LP	606,336
O'CONNOR NORTH AMERICAN PROPERTIES	3,986,719
PETROVITSKY ROAD LAND PARTNERS LLC	12,983,376
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	9,837,027
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	6,982,086
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 STONE 2011 NATIONAL FUND	8,919,147
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 I	-
ROCKPOINT REAL ESTATE FUND II, LP	4,142,924
ROCKPOINT REAL ESTATE FUND III LP	3,775,645
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	337,417
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	9,656,911
SEASONS RESIDENTIAL HOLDINGS, LLC	29,273,254
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	-
STARWOOD CAPITAL HOSPITALITY FUND II	31,247,923
STARWOOD HOSPITALITY I	12,109,542
STARWOOD OPPORTUNITY FUND VII, LP	-
TCF A/GA-1 LLC	162,589

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company		Book/ Adjusted Carrying Value
TRUAMERICA PROPERTIES II LLC (GP)		4,603,999
WALTON STREET REAL ESTATE FUND V		-
WALTON STREET REAL ESTATE FUND VI		21,073,778
WESTBROOK REAL ESTATE FUND I		-
WESTBROOK REAL ESTATE FUND IX, LP		14,060,152
WESTBROOK REAL ESTATE FUND VII		10,548,563
WESTBROOK REAL ESTATE FUND VIII		6,302,066
WESTBROOK REAL ESTATE PARTNERS V, LP		152,439
WESTBROOK REAL ESTATE PARTNERS VI		6,089,273
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP		9,951,166
	$	754,666,255

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	(9,872,255,699)	2,377,450,800
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	18,366,873	23,335,507
2.5	Reserve Denominator	22,978,530,439	35,798,643,425
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 9,182,966

3.4 State the authority under which Separate Accounts are maintained:
SECTION 245.21 OF THE ILLINOIS INSURANCE CODE AND THE BOARD OF DIRECTORS RESOLUTION DATED JANUARY 1, 1994.

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 27,405,938

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 132,630,979
4.22 Received $ 53,452,399

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,887,510,317

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 3,194,319,090
7.12 Stock $ 118,807,900

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-HDV	NONE	N/A	815,567	815,567		Exhibit 5B	100% reinsured	
DB-HDV	GMIB	1	34,524	34,524	2,730	Exhibit 5B	100% reinsured	2,730
DB-HDV	GMWB	N/A	117,770	117,770	1,066	Exhibit 5B	100% reinsured	1,066
DB-MAV	NONE	N/A	1,006,368,603	1,006,368,603	27,108,686	Exhibit 5B	100% reinsured	27,108,686
DB-MAV	GMIB	0	378,485,078	378,506,078	48,561,701	Exhibit 5B	100% reinsured	48,561,701
		4	21,000		27,013	Exhibit 5B		27,013
DB-MAV	GMAB	0	27,652,664	121,380,218	774	Exhibit 5B	100% reinsured	774
		1	17,423,863		186,119	Exhibit 5B		186,119
		2	14,736,027		384,877	Exhibit 5B		384,877
		3	8,513,613		675,417	Exhibit 5B		675,417
		4	4,292,249		272,749	Exhibit 5B		272,749
		5	8,089,608		581,908	Exhibit 5B		581,908
		6	7,852,167		556,348	Exhibit 5B		556,348
		7	6,147,354		777,536	Exhibit 5B		777,536
		8	1,508,523		173,459	Exhibit 5B		173,459
		9	205,436		23,070	Exhibit 5B		23,070
		10	7,231,356		882,220	Exhibit 5B		882,220
		11	11,262,011		1,528,661	Exhibit 5B		1,528,661
		12	5,507,007		671,779	Exhibit 5B		671,779
		13	958,341		157,710	Exhibit 5B		157,710
DB-MAV	GMWB	N/A	88,394,202	88,394,202	1,582,536	Exhibit 5B	100% reinsured	1,582,536
DB-MAV/RU	NONE	N/A	495,417,948	495,417,948	35,839,708	Exhibit 5B	100% reinsured	35,839,708
DB-MAV/RU	GMIB	0	755,743,652	755,862,467	120,961,659	Exhibit 5B	100% reinsured	120,961,659
		1	118,815			Exhibit 5B		
DB-MAV/RU	GMAB	0	19,575,529	57,421,702	172,579	Exhibit 5B	100% reinsured	172,579
		1	7,716,530		105,265	Exhibit 5B		105,265
		2	4,986,620		176,573	Exhibit 5B		176,573
		3	1,614,003		65,089	Exhibit 5B		65,089
		4	1,696,655		45,516	Exhibit 5B		45,516
		5	2,729,347		88,686	Exhibit 5B		88,686
		6	3,609,759		409,837	Exhibit 5B		409,837
		7	768,790		57,874	Exhibit 5B		57,874
		8	382,124		88,897	Exhibit 5B		88,897
		10	3,317,808		420,885	Exhibit 5B		420,885
		11	2,562,508		378,266	Exhibit 5B		378,266
		12	8,462,029		2,206,379	Exhibit 5B		2,206,379
DB-MAV/RU	GMWB	N/A	25,571,863	25,571,863	924,045	Exhibit 5B	100% reinsured	924,045
DB-Ratchet	NONE	N/A	206,982,439	206,982,439	636,025	Exhibit 5B	100% reinsured	636,025
DB-Ratchet	GMIB	0	39,926,312	39,926,312	1,360,173	Exhibit 5B	100% reinsured	1,360,173
DB-Reset	NONE	N/A	427,550,584	427,550,584	2,394,377	Exhibit 5B	100% reinsured	2,394,377
DB-Reset	GMIB	0	43,334,762	43,334,762	1,859,810	Exhibit 5B	100% reinsured	1,859,810
DB-Rollup	NONE	N/A	126,882,366	126,882,366	2,114,666	Exhibit 5B	100% reinsured	2,114,666

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-Rollup	GMIB	0	28,747,508	28,747,508	1,379,580	Exhibit 5B	100% reinsured	1,379,580
DB-Rollup	GMAB	0	8,021,634	27,376,506	99,263	Exhibit 5B	100% reinsured	99,263
		1	3,338,220		10,194	Exhibit 5B		10,194
		2	3,641,244		207,015	Exhibit 5B		207,015
		3	2,539,182		388,336	Exhibit 5B		388,336
		4	1,139,973		104,150	Exhibit 5B		104,150
		5	1,963,425		172,573	Exhibit 5B		172,573
		6	2,098,173		206,735	Exhibit 5B		206,735
		7	571,887		21,168	Exhibit 5B		21,168
		8	519,338		69,346	Exhibit 5B		69,346
		9	298,977		8,594	Exhibit 5B		8,594
		10	956,606		58,302	Exhibit 5B		58,302
		11	1,649,558		259,680	Exhibit 5B		259,680
		12	500,532		38,006	Exhibit 5B		38,006
		13	137,756		14,032	Exhibit 5B		14,032
DB-Rollup	GMWB	N/A	14,420,666	14,420,666	225,710	Exhibit 5B	100% reinsured	225,710
DB-ROP	NONE	N/A	539,440,393	539,440,393	3,151,796	Exhibit 5B	100% reinsured	3,151,796
DB-ROP	GMIB	0	94,679,280	94,679,280	2,319,643	Exhibit 5B	100% reinsured	2,319,643
DB-ROP	GMAB	0	47,832,355	279,531,084	1,577	Exhibit 5B	100% reinsured	1,577
		1	34,814,117		303,497	Exhibit 5B		303,497
		2	35,441,927		730,870	Exhibit 5B		730,870
		3	22,538,877		698,867	Exhibit 5B		698,867
		4	16,971,196		817,935	Exhibit 5B		817,935
		5	14,735,920		1,088,361	Exhibit 5B		1,088,361
		6	24,511,072		2,126,104	Exhibit 5B		2,126,104
		7	20,759,201		2,184,496	Exhibit 5B		2,184,496
		8	4,741,584		501,321	Exhibit 5B		501,321
		9	3,454,097		443,746	Exhibit 5B		443,746
		10	16,348,887		1,647,192	Exhibit 5B		1,647,192
		11	20,977,659		1,792,407	Exhibit 5B		1,792,407
		12	12,996,891		1,352,706	Exhibit 5B		1,352,706
		13	3,031,434		513,318	Exhibit 5B		513,318
		14	375,866		42,787	Exhibit 5B		42,787
DB-ROP	GMWB	N/A	258,388,320	258,388,320	4,438,153	Exhibit 5B	100% reinsured	4,438,153
DB-RU/RE	NONE	N/A	136,870,491	136,870,491	3,314,733	Exhibit 5B	100% reinsured	3,314,733
DB_ROP	NONE	N/A	118,340,657	118,340,657	57,814	Exhibit 5B	0%	
DB_ROP	GMAB	N/A	333,142,256	333,142,256	19,812,413	Exhibit 5B	0%	

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

10.1 Amount of loss reserves established by these annuities during the current year: $ 6,857,083,793

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

13.1 Direct Premium Written	$	425,051,246
13.2 Total Incurred Claims	$	362,468,805
13.3 Number of Covered Lives		798,466

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

FIVE-YEAR HISTORICAL DATA

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

		1 2014	2 2013	3 2012	4 2011	5 2010
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	111,960,739	130,000,552	125,544,012	123,235,005	121,024,607
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	264,859,919	204,605,606	199,034,610	185,209,702	179,024,779
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	8,724,169	8,089,284	7,444,344	7,092,619	6,723,731
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	385,544,828	342,695,443	332,022,966	315,537,325	306,773,117
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,219,187	455,513	2,408	230	69,417
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	933,670	840,365	809,538	573,561	6,143
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,152,857	1,295,878	811,946	573,791	75,560
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	(2,708,051,723)	1,462,855,768	1,447,411,482	1,353,045,499	1,550,302,800
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(6,264,953,613)	789,952,665	663,849,607	484,054,990	732,765,236
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(74,531,586)	24,826,125	25,850,042	25,752,120	26,383,286
17.2	Group annuities (Line 20.4, Col. 7)	(697,014,479)	8,685,112	15,709,000	26,284,701	64,334,395
18.1	A & H-group (Line 20.4, Col. 8)	18,519,838	12,637,767	5,402,132	3,019,833	2,589,904
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	(146,224,136)	78,493,364	81,964,228	84,568,012	83,178,257
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	(9,872,255,699)	2,377,450,800	2,240,186,491	1,976,725,154	2,459,553,878
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	29,962,938,971	43,132,216,545	47,147,535,266	49,138,029,391	52,840,616,225
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	27,250,683,682	40,257,097,375	43,764,603,941	45,682,372,546	49,501,479,126
23.	Aggregate life reserves (Page 3, Line 1)	22,842,446,433	35,448,679,228	37,075,155,413	39,330,245,136	42,375,656,323
24.	Aggregate A & H reserves (Page 3, Line 2)	102,474,980	302,543,247	267,366,028	245,861,115	205,714,039
25.	Deposit-type contract funds (Page 3, Line 3)	2,770,314,747	2,961,811,734	4,854,217,103	4,939,702,122	5,674,526,940
26.	Asset valuation reserve (Page 3, Line 24.01)	702,211,264	553,447,026	406,772,783	213,712,835	70,348,503
27.	Capital (Page 3, Lines 29 and 30)	5,402,600	5,402,600	5,402,600	5,402,600	5,402,600
28.	Surplus (Page 3, Line 37)	2,706,852,689	2,869,716,569	3,377,528,725	3,450,254,245	3,333,734,498
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(12,604,704,333)	(1,054,041,707)	(1,772,719,048)	(3,125,578,370)	(892,773,205)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,255,460,743	3,497,036,865	3,837,503,599	3,723,815,306	3,441,593,563
31.	Authorized control level risk - based capital	499,159,137	553,669,369	550,589,095	553,520,442	581,099,038
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	69.8	74.5	75.9	77.6	78.9
33.	Stocks (Lines 2.1 and 2.2)	4.7	3.3	2.4	2.1	1.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.6	11.8	11.4	12.3	11.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1		
36.	Cash, cash equivalents and short-term investments (Line 5)	2.4	1.3	2.3	1.1	1.9
37.	Contract loans (Line 6)	2.1	1.9	1.7	1.7	1.6
38.	Derivatives (Page 2, Line 7)	0.2	0.6	0.3	0.4	0.9
39.	Other invested assets (Line 8)	10.1	6.6	5.8	4.8	3.4
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2014	2 2013	3 2012	4 2011	5 2010
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	612,749,549	934,767,439	905,797,650	896,026,318	867,083,018
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	673,100,374	625,510,308	659,224,225	673,896,111	689,775,168
50.	Total of above Lines 44 to 49	1,285,849,923	1,560,277,747	1,565,021,875	1,569,922,429	1,556,858,186
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	457,374,524	484,812,807	399,084,948	504,993,961	890,610,860
53.	Total admitted assets (Page 2, Line 28, Col. 3)	34,120,938,338	47,858,510,933	51,808,172,624	53,978,754,388	58,763,010,092
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,584,755,234	2,131,374,568	2,118,258,381	2,273,428,449	2,568,274,799
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	643,651,273	(49,969,038)	(67,058,601)	(142,308,013)	(493,046,069)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(42,953,517)	140,882,256	149,243,755	129,230,671	242,222,928
57.	Total of above Lines 54, 55 and 56	2,185,452,990	2,222,287,786	2,200,443,535	2,260,351,107	2,317,451,658
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	3,614,402,938	4,996,226,681	5,629,013,654	6,564,272,982	5,819,992,156
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	45,471,378	44,173,314	38,601,219	40,419,238	37,695,618
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(3,578,847,497)	367,049,564	367,942,226	293,842,923	520,124,526
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(200,068,267)	35,177,218	21,504,913	40,147,076	26,235,782
62.	Dividends to policyholders (Line 30, Col. 1)	15,033	47,933	47,720	51,963	58,313
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(8.2)	19.2	18.8	25.8	23.6
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.0	8.5	6.1	9.9	9.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	121.8	87.4	69.0	92.1	74.7
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	(0.1)	0.2	0.2	0.1	0.1
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	(22.6)	29.2	27.0	35.1	34.7
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	27,844,283	24,625,468	19,517,323	18,488,059	14,978,490
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	27,744,286	19,786,278	19,262,584	14,573,989	15,037,852
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	14,810,866	15,950,097	15,231,789	14,641,390	12,514,094
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	15,509,695	16,598,846	17,212,540	15,041,011	13,459,303
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	(289,161,060)	64,501,537	102,295,122	137,414,996	13,558,885
74.	Ordinary - individual annuities (Col. 4)	434,542,452	313,787,882	243,848,149	(109,467,406)	1,168,751
75.	Ordinary-supplementary contracts (Col. 5)	6,389,598	4,194,188	674,314	162,385	(24,803)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	6,762,803	15,192,434	6,025,294	4,806,021	8,623,993
78.	Group annuities (Col. 8)	162,366,741	76,506,408	66,752,647	16,189,211	16,208,578
79.	A & H-group (Col. 9)	(301,603)	(1,270,385)	10,503,709	(9,324,146)	(1,174,036)
80.	A & H-credit (Col. 10)		6,955	409	461	678
81.	A & H-other (Col. 11)	10,639,693	2,144,481	8,088,940	(5,240,263)	1,404,784
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	331,238,623	475,063,501	438,188,583	34,541,258	39,766,829

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,811,821		403,285		7,215,105
2. Annuity considerations	974,540		32,423		1,006,963
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,786,360		435,708		8,222,068
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,376,771		1,996,604		8,373,375
10. Matured endowments	44,813				44,813
11. Annuity benefits	2,351,887		5,699,664		8,051,551
12. Surrender values and withdrawals for life contracts	9,010,396		14,337,846		23,348,242
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,503				45,503
15. Totals	17,829,370		22,034,114		39,863,484
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	641,160				66,378			12	707,538
17. Incurred during current year	137	6,213,005			53	2,027,496			190	8,240,501
Settled during current year:										
18.1 By payment in full	139	6,421,584			51	1,996,604			190	8,418,188
18.2 By payment on compromised claims										
18.3 Totals paid	139	6,421,584			51	1,996,604			190	8,418,188
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	139	6,421,584			51	1,996,604			190	8,418,188
19. Unpaid Dec. 31, current year (16+17-18.6)	10	432,581			2	97,271			12	529,851
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,339	1,198,067,188		(a)	1	84,045,058			14,340	1,282,112,246
21. Issued during year	469	45,725,466							469	45,725,466
22. Other changes to in force (Net)	(924)	(72,166,811)				(3,444,566)			(924)	(75,611,377)
23. In force December 31 of current year	13,884	1,171,625,844		(a)	1	80,600,492			13,885	1,252,226,336

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	516,977	516,107		317,738	314,382
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	411	792			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,245	4,862			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,656	5,655			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	519,633	521,762		317,738	314,382

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 178 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,287,650		69,827		1,357,477
2. Annuity considerations	27,711				27,711
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,315,361		69,827		1,385,188
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,596,255		70,857		1,667,113
10. Matured endowments					
11. Annuity benefits	347,296		139,129		486,425
12. Surrender values and withdrawals for life contracts	648,184		2,143,346		2,791,530
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	316				316
15. Totals	2,592,051		2,353,332		4,945,384
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	261,474				5,534			2	267,008
17. Incurred during current year	26	1,418,678			1	70,827			27	1,489,504
Settled during current year:										
18.1 By payment in full	27	1,596,255			1	70,857			28	1,667,113
18.2 By payment on compromised claims										
18.3 Totals paid	27	1,596,255			1	70,857			28	1,667,113
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	27	1,596,255			1	70,857			28	1,667,113
19. Unpaid Dec. 31, current year (16+17-18.6)	1	83,897				5,503			1	89,400
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,180	275,629,008		(a)	1	6,398,312			2,181	282,027,320
21. Issued during year	48	6,805,129							48	6,805,129
22. Other changes to in force (Net)	(139)	(18,508,388)				(621,262)			(139)	(19,129,650)
23. In force December 31 of current year	2,089	263,925,749		(a)	1	5,777,050			2,090	269,702,799

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	83,911	86,438		18,829	14,414
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	118	147			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	36	161			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	154	308			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	84,065	86,746		18,829	14,414

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 11 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,331,596		231,433		8,563,029
2. Annuity considerations	1,491,085		62,000		1,553,085
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,822,681		293,433		10,116,114
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,829,797		223,402		9,053,198
10. Matured endowments	39,692				39,692
11. Annuity benefits	5,166,383		10,234,086		15,400,469
12. Surrender values and withdrawals for life contracts	13,127,514		17,710,412		30,837,927
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	19,709				19,709
15. Totals	27,183,095		28,167,900		55,350,994
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	17	879,842			2	49,599			19	929,441
17. Incurred during current year	145	9,367,063			18	183,094			163	9,550,158
Settled during current year:										
18.1 By payment in full	145	8,869,488			20	223,402			165	9,092,890
18.2 By payment on compromised claims										
18.3 Totals paid	145	8,869,488			20	223,402			165	9,092,890
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	145	8,869,488			20	223,402			165	9,092,890
19. Unpaid Dec. 31, current year (16+17-18.6)	17	1,377,417				9,291			17	1,386,709
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,583	1,681,750,104		(a)	1	11,483,296			16,584	1,693,233,400
21. Issued during year	586	44,428,647							586	44,428,647
22. Other changes to in force (Net)	(1,407)	(144,321,690)				(1,728,262)			(1,407)	(146,049,952)
23. In force December 31 of current year	15,762	1,581,857,061		(a)	1	9,755,034			15,763	1,591,612,095

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	390,756	401,265		640,292	484,381
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,068	1,859			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,233	3,332			
25.5 All other (b)	113	113		600	600
25.6 Totals (sum of Lines 25.1 to 25.5)	4,414	5,303		600	600
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	395,171	406,569		640,892	484,981

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 42 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,509,287		260,534		2,769,821
2. Annuity considerations	1,259,124		120,400		1,379,524
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,768,411		380,934		4,149,345
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,176,310		458,230		2,634,540
10. Matured endowments	5,130				5,130
11. Annuity benefits	935,889		2,757,035		3,692,924
12. Surrender values and withdrawals for life contracts	3,084,376		6,730,991		9,815,367
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,733				13,733
15. Totals	6,215,439		9,946,255		16,161,694
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	258,996			1	43,812			6	302,808
17. Incurred during current year	56	2,402,466			13	432,953			69	2,835,419
Settled during current year:										
18.1 By payment in full	55	2,181,440			14	458,230			69	2,639,670
18.2 By payment on compromised claims										
18.3 Totals paid	55	2,181,440			14	458,230			69	2,639,670
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	55	2,181,440			14	458,230			69	2,639,670
19. Unpaid Dec. 31, current year (16+17-18.6)	6	480,022				18,535			6	498,556
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,518	447,201,500		(a)	1	22,111,502			5,519	469,313,002
21. Issued during year	242	20,051,628							242	20,051,628
22. Other changes to in force (Net)	(405)	(38,894,928)				(2,651,570)			(405)	(41,546,498)
23. In force December 31 of current year	5,355	428,358,200		(a)	1	19,459,932			5,356	447,818,132

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	405,303	402,043		208,486	12,186
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	385	936			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,608	5,859			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,994	6,795			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	409,296	408,837		208,486	12,186

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 175 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	50,236,583		3,055,234		53,291,817
2. Annuity considerations	12,995,615		2,585,107		15,580,722
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	63,232,199		5,640,341		68,872,539
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	48,803,863		3,540,507		52,344,369
10. Matured endowments	156,355				156,355
11. Annuity benefits	29,933,877		75,211,454		105,145,332
12. Surrender values and withdrawals for life contracts	78,757,087		182,945,186		261,702,273
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	128,884				128,884
15. Totals	157,780,066		261,697,147		419,477,212
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	111	6,703,981		68,443	21	422,367			132	7,194,790
17. Incurred during current year	843	48,446,000			210	3,506,564			1,053	51,952,564
Settled during current year:										
18.1 By payment in full	838	48,960,217			215	3,540,507			1,053	52,500,724
18.2 By payment on compromised claims										
18.3 Totals paid	838	48,960,217			215	3,540,507			1,053	52,500,724
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	838	48,960,217			215	3,540,507			1,053	52,500,724
19. Unpaid Dec. 31, current year (16+17-18.6)	116	6,189,764		68,443	16	388,424			132	6,646,630
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	86,678	11,612,621,834		(a)	1	296,350,689			86,679	11,908,972,523
21. Issued during year	2,035	214,554,388							2,035	214,554,388
22. Other changes to in force (Net)	(6,905)	(952,847,018)				(30,162,572)			(6,905)	(983,009,590)
23. In force December 31 of current year	81,808	10,874,329,204		(a)	1	266,188,117			81,809	11,140,517,321

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,313,195	3,326,748		1,639,877	2,352,990
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,673	3,621		32,782	21,364
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	7,454	11,197			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	10,127	14,818		32,782	21,364
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,323,322	3,341,566		1,672,659	2,374,354

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 443 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,362,287		336,106		6,698,393
2. Annuity considerations	1,641,508		80,600		1,722,108
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,003,796		416,706		8,420,502
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,607,539		291,867		5,899,406
10. Matured endowments	99,980				99,980
11. Annuity benefits	5,756,982		5,127,472		10,884,454
12. Surrender values and withdrawals for life contracts	19,422,553		9,352,384		28,774,938
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,710				10,710
15. Totals	30,897,765		14,771,723		45,669,488
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	355,196				25,773			11	380,969
17. Incurred during current year	92	5,880,297			23	307,929			115	6,188,226
Settled during current year:										
18.1 By payment in full	91	5,707,519			22	291,867			113	5,999,386
18.2 By payment on compromised claims										
18.3 Totals paid	91	5,707,519			22	291,867			113	5,999,386
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	91	5,707,519			22	291,867			113	5,999,386
19. Unpaid Dec. 31, current year (16+17-18.6)	12	527,974			1	41,836			13	569,810
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,524	1,336,880,514		(a)	1	29,872,805			11,525	1,366,753,319
21. Issued during year	269	25,313,449							269	25,313,449
22. Other changes to in force (Net)	(723)	(87,274,707)				(3,063,695)			(723)	(90,338,402)
23. In force December 31 of current year	11,070	1,274,919,256		(a)	1	26,809,110			11,071	1,301,728,366

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	347,170	349,131		252,096	(54,870)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	4,189	4,617		11,329	6,666
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,560	2,716			(4,232)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,749	7,333		11,329	2,435
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	353,919	356,464		263,425	(52,436)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 38 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,265,764		570,647		6,836,411
2. Annuity considerations	1,403,094				1,403,094
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,668,858		570,647		8,239,506
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,362,707		278,257		3,640,964
10. Matured endowments	54,310				54,310
11. Annuity benefits	9,656,827		1,938,493		11,595,319
12. Surrender values and withdrawals for life contracts	33,393,106		1,267,514		34,660,620
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,075				15,075
15. Totals	46,482,025		3,484,263		49,966,288
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	634,493			1	46,056			10	680,549
17. Incurred during current year	89	3,231,362			20	274,043			109	3,505,406
Settled during current year:										
18.1 By payment in full	91	3,417,018			21	278,257			112	3,695,274
18.2 By payment on compromised claims										
18.3 Totals paid	91	3,417,018			21	278,257			112	3,695,274
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	91	3,417,018			21	278,257			112	3,695,274
19. Unpaid Dec. 31, current year (16+17-18.6)	7	448,838				41,843			7	490,681
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,233	1,502,002,162		(a)	1	50,408,140			12,234	1,552,410,302
21. Issued during year	346	54,531,868							346	54,531,868
22. Other changes to in force (Net)	(809)	(108,867,756)				(6,534,346)			(809)	(115,402,102)
23. In force December 31 of current year	11,770	1,447,666,274		(a)	1	43,873,794			11,771	1,491,540,068

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	284,065	285,197		159,751	161,283
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	405	555			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	266	1,592			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	670	2,147			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	284,735	287,344		159,751	161,283

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 91 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,007,975		158,490		1,166,464
2. Annuity considerations	151,438		10,000		161,438
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,159,413		168,490		1,327,902
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	454,529		45,380		499,909
10. Matured endowments	8,316				8,316
11. Annuity benefits	910,094		4,379,712		5,289,806
12. Surrender values and withdrawals for life contracts	1,461,413		8,440,822		9,902,235
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,805				1,805
15. Totals	2,836,157		12,865,914		15,702,071
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	44,428			2	15,491			4	59,919
17. Incurred during current year	22	568,875			9	39,040			31	607,915
Settled during current year:										
18.1 By payment in full	22	462,845			11	45,380			33	508,225
18.2 By payment on compromised claims										
18.3 Totals paid	22	462,845			11	45,380			33	508,225
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	462,845			11	45,380			33	508,225
19. Unpaid Dec. 31, current year (16+17-18.6)	2	150,458				9,151			2	159,609
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,427	227,152,074		(a)	1	10,523,232			2,428	237,675,306
21. Issued during year	65	8,927,578							65	8,927,578
22. Other changes to in force (Net)	(143)	(15,317,560)				(915,756)			(143)	(16,233,316)
23. In force December 31 of current year	2,349	220,762,092		(a)	1	9,607,476			2,350	230,369,568

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	73,810	74,576		44,262	48,217
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	227	237			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	27	510			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	253	746			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	74,063	75,322		44,262	48,217

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 45 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	368,391		6,066		374,457
2. Annuity considerations	3,300		5,300		8,600
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	371,691		11,366		383,057
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	528,310		6,757		535,067
10. Matured endowments					
11. Annuity benefits	2,795,103		679,455		3,474,558
12. Surrender values and withdrawals for life contracts	1,190,948		918,605		2,109,553
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	115				115
15. Totals	4,514,476		1,604,817		6,119,293
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		10,700				900				11,600
17. Incurred during current year	11	552,577			4	11,302			15	563,879
Settled during current year:										
18.1 By payment in full	10	528,310			3	6,757			13	535,067
18.2 By payment on compromised claims										
18.3 Totals paid	10	528,310			3	6,757			13	535,067
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	528,310			3	6,757			13	535,067
19. Unpaid Dec. 31, current year (16+17-18.6)	1	34,968			1	5,445			2	40,412
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	810	85,930,156		(a)	1	1,076,330			811	87,006,485
21. Issued during year	23	1,640,000							23	1,640,000
22. Other changes to in force (Net)	(63)	(5,801,819)				(105,733)			(63)	(5,907,552)
23. In force December 31 of current year	770	81,768,337		(a)	1	970,596			771	82,738,933

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	34,527	35,223		12,751	(6,607)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	140	204			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	195	351			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	335	556			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	34,861	35,779		12,751	(6,607)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 24 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	29,700,111		2,556,105		32,256,216
2. Annuity considerations	7,362,109		60,400		7,422,509
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	37,062,220		2,616,505		39,678,725
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	21,752,343		2,398,504		24,150,846
10. Matured endowments	199,844				199,844
11. Annuity benefits	50,432,673		15,094,592		65,527,265
12. Surrender values and withdrawals for life contracts	200,025,770		31,674,218		231,699,988
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	100,808				100,808
15. Totals	272,511,438		49,167,313		321,678,752
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	57	3,507,587			7	252,818			64	3,760,405
17. Incurred during current year	404	22,636,359			260	2,346,789			664	24,983,147
Settled during current year:										
18.1 By payment in full	413	21,952,187			262	2,398,504			675	24,350,690
18.2 By payment on compromised claims										
18.3 Totals paid	413	21,952,187			262	2,398,504			675	24,350,690
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	413	21,952,187			262	2,398,504			675	24,350,690
19. Unpaid Dec. 31, current year (16+17-18.6)	48	4,191,759			5	201,103			53	4,392,862
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	56,774	5,660,565,939		(a)	1	158,376,304			56,775	5,818,942,243
21. Issued during year	1,314	115,689,125							1,314	115,689,125
22. Other changes to in force (Net)	(4,260)	(427,580,645)				(18,779,764)			(4,260)	(446,360,409)
23. In force December 31 of current year	53,828	5,348,674,419		(a)	1	139,596,540			53,829	5,488,270,959

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,886,225	2,899,670		2,050,577	2,318,657
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	22,682	32,239		30,756	300,105
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	46,635	49,537		5,025	(12,751)
25.5 All other (b)	128	116			
25.6 Totals (sum of Lines 25.1 to 25.5)	69,445	81,893		35,780	287,354
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,955,669	2,981,563		2,086,357	2,606,011

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 519 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,559,983		1,273,482		16,833,465
2. Annuity considerations	2,729,985		506,935		3,236,920
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,289,968		1,780,417		20,070,385
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,216,340		1,277,177		12,493,518
10. Matured endowments	35,700				35,700
11. Annuity benefits	5,288,029		6,062,109		11,350,138
12. Surrender values and withdrawals for life contracts	25,222,819		11,033,826		36,256,645
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	49,124				49,124
15. Totals	41,812,012		18,373,112		60,185,124
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	28	1,210,684			2	140,461			30	1,351,145
17. Incurred during current year	250	12,159,002			127	1,277,709			377	13,436,712
Settled during current year:										
18.1 By payment in full	243	11,252,040			127	1,277,177			370	12,529,217
18.2 By payment on compromised claims										
18.3 Totals paid	243	11,252,040			127	1,277,177			370	12,529,217
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	243	11,252,040			127	1,277,177			370	12,529,217
19. Unpaid Dec. 31, current year (16+17-18.6)	35	2,117,647			2	140,994			37	2,258,640
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	30,983	3,284,749,744		(a)	1	150,934,090			30,984	3,435,683,834
21. Issued during year	645	80,346,694							645	80,346,694
22. Other changes to in force (Net)	(2,056)	(245,194,480)				(10,254,703)			(2,056)	(255,449,182)
23. In force December 31 of current year	29,572	3,119,901,959		(a)	1	140,679,387			29,573	3,260,581,346

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,033,564	1,033,675		899,292	943,853
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,149	2,614			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,146	6,643			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,295	9,257			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,039,859	1,042,932		899,292	943,853

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 214 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,724,359		125,896		2,850,256
2. Annuity considerations	711,570		85,700		797,270
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,435,930		211,596		3,647,526
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,531,621		13,431		2,545,052
10. Matured endowments	18,615				18,615
11. Annuity benefits	2,834,825		2,437,159		5,271,985
12. Surrender values and withdrawals for life contracts	6,631,605		11,716,555		18,348,160
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,592				7,592
15. Totals	12,024,258		14,167,145		26,191,403
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	442,242				22,345			4	464,587
17. Incurred during current year	39	2,484,139			3	16,574			42	2,500,713
Settled during current year:										
18.1 By payment in full	40	2,550,236			3	13,431			43	2,563,667
18.2 By payment on compromised claims										
18.3 Totals paid	40	2,550,236			3	13,431			43	2,563,667
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	40	2,550,236			3	13,431			43	2,563,667
19. Unpaid Dec. 31, current year (16+17-18.6)	3	376,145				25,488			3	401,633
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,219	464,779,325		(a)	1	27,508,931			4,220	492,288,256
21. Issued during year	108	11,736,014							108	11,736,014
22. Other changes to in force (Net)	(274)	(33,049,825)				(749,745)			(274)	(33,799,571)
23. In force December 31 of current year	4,053	443,465,513		(a)	1	26,759,186			4,054	470,224,699

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	311,748	310,889		235,577	289,006
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		10			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	222	1,790			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	222	1,800			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	311,970	312,688		235,577	289,006

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 57 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,592,128		111,790		1,703,918
2. Annuity considerations	730,094		72,997		803,091
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,322,222		184,787		2,507,009
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,140,334		118,442		2,258,777
10. Matured endowments	3,000				3,000
11. Annuity benefits	3,340,378		1,848,985		5,189,363
12. Surrender values and withdrawals for life contracts	4,030,668		4,466,571		8,497,239
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	27,213				27,213
15. Totals	9,541,593		6,433,998		15,975,591
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	67,483				6,903			2	74,387
17. Incurred during current year	23	2,115,664			17	118,515			40	2,234,178
Settled during current year:										
18.1 By payment in full	25	2,143,334			17	118,442			42	2,261,777
18.2 By payment on compromised claims										
18.3 Totals paid	25	2,143,334			17	118,442			42	2,261,777
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	25	2,143,334			17	118,442			42	2,261,777
19. Unpaid Dec. 31, current year (16+17-18.6)		39,813				6,976				46,788
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,961	327,599,475		(a)	1	8,230,915			2,962	335,830,390
21. Issued during year	174	26,852,375							174	26,852,375
22. Other changes to in force (Net)	(250)	(27,848,504)				(907,055)			(250)	(28,755,559)
23. In force December 31 of current year	2,885	326,603,346		(a)	1	7,323,860			2,886	333,927,206

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	110,497	111,920		87,752	85,312
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		14			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	229	438			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	229	452			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	110,727	112,372		87,752	85,312

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 17 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	31,963,968		3,242,543		35,206,511
2. Annuity considerations	4,715,190		265,257		4,980,447
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	36,679,158		3,507,800		40,186,958
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	31,643,892		1,826,808		33,470,700
10. Matured endowments	193,810				193,810
11. Annuity benefits	38,645,817		25,150,148		63,795,965
12. Surrender values and withdrawals for life contracts	32,806,293		84,274,639		117,080,931
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	73,510				73,510
15. Totals	103,363,321		111,251,594		214,614,916
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	67	3,923,896			14	220,580			81	4,144,476
17. Incurred during current year	669	31,783,429			170	1,831,734			839	33,615,163
Settled during current year:										
18.1 By payment in full	662	31,837,702			176	1,826,808			838	33,664,510
18.2 By payment on compromised claims										
18.3 Totals paid	662	31,837,702			176	1,826,808			838	33,664,510
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	662	31,837,702			176	1,826,808			838	33,664,510
19. Unpaid Dec. 31, current year (16+17-18.6)	74	3,869,623			8	225,506			82	4,095,129
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	63,606	6,469,794,715		(a)	11	174,528,558			63,617	6,644,323,273
21. Issued during year	992	119,823,886							992	119,823,886
22. Other changes to in force (Net)	(3,934)	(421,911,758)				(22,560,175)			(3,934)	(444,471,933)
23. In force December 31 of current year	60,664	6,167,706,843		(a)	11	151,968,382			60,675	6,319,675,226

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,109,102	1,117,926		2,285,852	4,075,549
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,907	5,682		76,015	514,910
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,775	7,297			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,682	12,979		76,015	514,910
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,113,783	1,130,905		2,361,867	4,590,459

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 449 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,212,123		835,028		9,047,151
2. Annuity considerations	3,599,785		75,263		3,675,048
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,811,909		910,291		12,722,200
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,662,575		764,967		9,427,542
10. Matured endowments	62,584				62,584
11. Annuity benefits	8,104,258		6,678,109		14,782,367
12. Surrender values and withdrawals for life contracts	14,364,997		25,717,045		40,082,041
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	39,740				39,740
15. Totals	31,234,155		33,160,120		64,394,274
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	20	1,112,319			7	79,128			27	1,191,447
17. Incurred during current year	213	8,679,635			88	756,160			301	9,435,795
Settled during current year:										
18.1 By payment in full	213	8,725,159			90	764,967			303	9,490,126
18.2 By payment on compromised claims										
18.3 Totals paid	213	8,725,159			90	764,967			303	9,490,126
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	213	8,725,159			90	764,967			303	9,490,126
19. Unpaid Dec. 31, current year (16+17-18.6)	20	1,066,794			5	70,322			25	1,137,116
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19,675	1,659,275,379		(a)	1	60,303,441			19,676	1,719,578,820
21. Issued during year	257	22,412,190							257	22,412,190
22. Other changes to in force (Net)	(1,203)	(111,112,633)				(6,833,800)			(1,203)	(117,946,433)
23. In force December 31 of current year	18,729	1,570,574,936		(a)	1	53,469,641			18,730	1,624,044,577

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	501,029	506,312		534,668	15,194
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	(501)	(342)		51,520	51,520
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,300	3,449			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	799	3,107		51,520	51,520
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	501,828	509,419		586,188	66,714

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 172 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,327,289		310,993		1,638,281
2. Annuity considerations	540,905		103,489		644,394
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,868,194		414,482		2,282,675
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,464,963		204,887		2,669,851
10. Matured endowments	8,673				8,673
11. Annuity benefits	2,902,862		5,994,541		8,897,403
12. Surrender values and withdrawals for life contracts	4,788,282		11,936,921		16,725,203
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,125				5,125
15. Totals	10,169,905		18,136,349		28,306,255
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	137,457				26,262			5	163,719
17. Incurred during current year	41	2,654,416			7	205,177			48	2,859,593
Settled during current year:										
18.1 By payment in full	41	2,473,637			7	204,887			48	2,678,524
18.2 By payment on compromised claims										
18.3 Totals paid	41	2,473,637			7	204,887			48	2,678,524
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	2,473,637			7	204,887			48	2,678,524
19. Unpaid Dec. 31, current year (16+17-18.6)	5	318,236				26,552			5	344,788
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,328	271,333,388		(a)	1	31,013,521			3,329	302,346,909
21. Issued during year	49	6,067,401							49	6,067,401
22. Other changes to in force (Net)	(220)	(14,709,922)				(3,136,965)			(220)	(17,846,886)
23. In force December 31 of current year	3,157	262,690,867		(a)	1	27,876,556			3,158	290,567,423

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	141,061	140,311		107,570	123,072
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	316	432			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	177	1,033			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	493	1,464			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	141,554	141,775		107,570	123,072

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 98 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,798,629		367,636		2,166,266
2. Annuity considerations	492,889		96,293		589,182
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,291,519		463,929		2,755,448
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,741,006		252,004		1,993,010
10. Matured endowments	23,198				23,198
11. Annuity benefits	1,412,236		3,183,390		4,595,626
12. Surrender values and withdrawals for life contracts	3,531,409		7,353,015		10,884,424
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,598				2,598
15. Totals	6,710,448		10,788,409		17,498,857
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	215,791			2	30,608			5	246,399
17. Incurred during current year	39	1,790,210			31	252,815			70	2,043,025
Settled during current year:										
18.1 By payment in full	40	1,764,205			31	252,004			71	2,016,209
18.2 By payment on compromised claims										
18.3 Totals paid	40	1,764,205			31	252,004			71	2,016,209
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	40	1,764,205			31	252,004			71	2,016,209
19. Unpaid Dec. 31, current year (16+17-18.6)	2	241,796			2	31,419			4	273,215
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,446	430,788,098		(a)	1	26,475,972			4,447	457,264,070
21. Issued during year	103	11,478,472							103	11,478,472
22. Other changes to in force (Net)	(316)	(33,595,665)				(2,686,734)			(316)	(36,282,399)
23. In force December 31 of current year	4,233	408,670,905		(a)	1	23,789,238			4,234	432,460,143

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	221,878	222,010		215,145	262,619
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		157			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	878	1,901			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	878	2,057			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	222,756	224,067		215,145	262,619

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 72 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,761,025		913,184		5,674,209
2. Annuity considerations	944,267		176,504		1,120,771
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,705,291		1,089,688		6,794,979
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,489,177		952,867		6,442,044
10. Matured endowments	9,105				9,105
11. Annuity benefits	6,114,254		3,851,465		9,965,719
12. Surrender values and withdrawals for life contracts	25,262,320		9,392,144		34,654,464
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,579				38,579
15. Totals	36,913,435		14,196,476		51,109,911
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	496,705			4	116,904			13	613,609
17. Incurred during current year	108	5,766,824			81	933,633			189	6,700,457
Settled during current year:										
18.1 By payment in full	106	5,498,282			83	952,867			189	6,451,149
18.2 By payment on compromised claims										
18.3 Totals paid	106	5,498,282			83	952,867			189	6,451,149
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	106	5,498,282			83	952,867			189	6,451,149
19. Unpaid Dec. 31, current year (16+17-18.6)	11	765,247			2	97,670			13	862,917
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,335	957,913,433		(a)	1	68,050,884			11,336	1,025,964,317
21. Issued during year	374	24,132,059							374	24,132,059
22. Other changes to in force (Net)	(726)	(60,042,868)				(7,546,823)			(726)	(67,589,691)
23. In force December 31 of current year	10,983	922,002,624		(a)	1	60,504,061			10,984	982,506,685

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	476,332	474,749		275,531	129,818
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	837	917		208,416	208,416
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	566	3,054			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,403	3,971		208,416	208,416
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	477,735	478,720		483,947	338,234

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 210 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,842,145		827,985		11,670,130
2. Annuity considerations	1,581,028		54,419		1,635,447
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,423,173		882,404		13,305,578
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,243,137		648,579		9,891,716
10. Matured endowments	26,519				26,519
11. Annuity benefits	7,393,055		7,681,640		15,074,695
12. Surrender values and withdrawals for life contracts	18,010,726		1,098,025		19,108,752
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	50,702				50,702
15. Totals	34,724,139		9,428,244		44,152,383
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	24	1,172,446		315,048	3	80,261			27	1,567,755
17. Incurred during current year	190	9,113,136			58	648,647			248	9,761,782
Settled during current year:										
18.1 By payment in full	193	9,269,656			59	648,579			252	9,918,235
18.2 By payment on compromised claims										
18.3 Totals paid	193	9,269,656			59	648,579			252	9,918,235
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	193	9,269,656			59	648,579			252	9,918,235
19. Unpaid Dec. 31, current year (16+17-18.6)	21	1,015,926		315,048	2	80,329			23	1,411,303
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	23,863	1,922,397,529		(a)	1	74,117,234			23,864	1,996,514,763
21. Issued during year	1,107	82,982,669							1,107	82,982,669
22. Other changes to in force (Net)	(1,607)	(135,463,576)				(7,775,604)			(1,607)	(143,239,180)
23. In force December 31 of current year	23,363	1,869,916,623		(a)	1	66,341,630			23,364	1,936,258,253

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	538,903	535,691		699,803	753,434
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	309	659			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,784	5,240			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,093	5,899			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	542,996	541,590		699,803	753,434

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 128 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,460,141		17,073		1,477,214
2. Annuity considerations	118,338				118,338
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,578,479		17,073		1,595,553
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,572,681		12,038		1,584,719
10. Matured endowments					
11. Annuity benefits	3,292,211		597,288		3,889,500
12. Surrender values and withdrawals for life contracts	4,907,020		300,318		5,207,338
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,846				7,846
15. Totals	9,779,758		909,645		10,689,403
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	192,285				396			3	192,680
17. Incurred during current year	24	1,416,302			4	11,993			28	1,428,295
Settled during current year:										
18.1 By payment in full	27	1,572,681			4	12,038			31	1,584,719
18.2 By payment on compromised claims										
18.3 Totals paid	27	1,572,681			4	12,038			31	1,584,719
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	27	1,572,681			4	12,038			31	1,584,719
19. Unpaid Dec. 31, current year (16+17-18.6)		35,905				351				36,257
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,877	313,726,600		(a)	1	420,300			2,878	314,146,900
21. Issued during year	44	3,637,311							44	3,637,311
22. Other changes to in force (Net)	(206)	(22,811,975)				(51,800)			(206)	(22,863,775)
23. In force December 31 of current year	2,715	294,551,936		(a)	1	368,500			2,716	294,920,436

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	61,595	63,403			(6,635)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	744	782			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	245	694			
25.5 All other (b)	6,831	6,806		225	555
25.6 Totals (sum of Lines 25.1 to 25.5)	7,820	8,283		225	555
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	69,415	71,685		225	(6,081)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 50 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,994,234		706,921		10,701,155
2. Annuity considerations	2,437,220		7,000		2,444,220
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,431,454		713,921		13,145,375
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,296,848		546,273		6,843,121
10. Matured endowments	96,391				96,391
11. Annuity benefits	30,749,130		3,434,185		34,183,315
12. Surrender values and withdrawals for life contracts	36,987,809		3,270,610		40,258,419
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	24,326				24,326
15. Totals	74,154,505		7,251,067		81,405,572
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	15	689,692			3	66,783			18	756,474
17. Incurred during current year	168	6,570,134			47	540,067			215	7,110,201
Settled during current year:										
18.1 By payment in full	161	6,393,240			49	546,273			210	6,939,513
18.2 By payment on compromised claims										
18.3 Totals paid	161	6,393,240			49	546,273			210	6,939,513
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	161	6,393,240			49	546,273			210	6,939,513
19. Unpaid Dec. 31, current year (16+17-18.6)	22	866,587			1	60,577			23	927,163
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	21,330	2,049,291,743		(a)	1	65,083,545			21,331	2,114,375,288
21. Issued during year	538	47,720,918							538	47,720,918
22. Other changes to in force (Net)	(1,371)	(134,566,491)				(7,783,694)			(1,371)	(142,350,185)
23. In force December 31 of current year	20,497	1,962,446,170		(a)	1	57,299,851			20,498	2,019,746,021

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	422,862	430,923		374,291	419,840
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	657	812			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	761	1,770			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,418	2,582			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	424,281	433,504		374,291	419,840

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 75 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,656,680		957,341		2,614,021
2. Annuity considerations	627,364		(107,255)		520,108
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,284,043		850,086		3,134,129
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,697,088		962,549		2,659,637
10. Matured endowments	16,458				16,458
11. Annuity benefits	4,182,044		8,847,447		13,029,491
12. Surrender values and withdrawals for life contracts	20,157,418		8,027,493		28,184,911
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,328				7,328
15. Totals	26,060,336		17,837,489		43,897,825
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	7	294,728			3	78,258			10	372,985
17. Incurred during current year	57	1,771,115			98	952,252			155	2,723,367
Settled during current year:										
18.1 By payment in full	54	1,713,546			99	962,549			153	2,676,095
18.2 By payment on compromised claims										
18.3 Totals paid	54	1,713,546			99	962,549			153	2,676,095
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	54	1,713,546			99	962,549			153	2,676,095
19. Unpaid Dec. 31, current year (16+17-18.6)	10	352,297			2	67,961			12	420,257
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,380	302,988,317		(a)	1	71,562,915			4,381	374,551,232
21. Issued during year	239	38,795,278							239	38,795,278
22. Other changes to in force (Net)	(323)	(29,167,248)				(7,560,850)			(323)	(36,728,098)
23. In force December 31 of current year	4,296	312,616,347		(a)	1	64,002,065			4,297	376,618,412

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	528,361	530,811		713,393	375,567
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	527	674			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,062	4,210			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,589	4,884			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	529,950	535,695		713,393	375,567

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 248 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	11,728,601		708,635		12,437,235
2. Annuity considerations	1,922,156		727,738		2,649,894
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,650,757		1,436,373		15,087,129
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,878,566		875,168		13,753,734
10. Matured endowments	27,168				27,168
11. Annuity benefits	27,286,938		9,091,281		36,378,219
12. Surrender values and withdrawals for life contracts	85,011,392		22,935,544		107,946,936
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	43,213				43,213
15. Totals	125,247,277		32,901,993		158,149,270
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	35	1,742,536		22,356	10	97,814			45	1,862,705
17. Incurred during current year	327	13,995,475			87	823,799			414	14,819,274
Settled during current year:										
18.1 By payment in full	317	12,905,733			96	875,168			413	13,780,901
18.2 By payment on compromised claims										
18.3 Totals paid	317	12,905,733			96	875,168			413	13,780,901
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	317	12,905,733			96	875,168			413	13,780,901
19. Unpaid Dec. 31, current year (16+17-18.6)	45	2,832,277		22,356	1	46,446			46	2,901,079
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	28,155	2,658,166,337		(a)	1	50,759,418			28,156	2,708,925,755
21. Issued during year	522	44,242,384							522	44,242,384
22. Other changes to in force (Net)	(2,078)	(211,965,081)				(5,164,247)			(2,078)	(217,129,328)
23. In force December 31 of current year	26,599	2,490,443,641		(a)	1	45,595,172			26,600	2,536,038,812

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	641,221	657,731		702,734	107,569
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,965	3,060			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	780	3,762			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,745	6,823			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	644,965	664,553		702,734	107,569

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 229 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,346,844		53,021		3,399,864
2. Annuity considerations	1,977,342		45,030		2,022,371
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,324,185		98,050		5,422,236
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,881,343		489,707		2,371,050
10. Matured endowments	5,341				5,341
11. Annuity benefits	16,117,326		6,522,714		22,640,040
12. Surrender values and withdrawals for life contracts	26,413,702		1,186,383		27,600,084
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,086				2,086
15. Totals	44,419,796		8,198,804		52,618,600
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	234,783				2,859			4	237,642
17. Incurred during current year	53	2,129,492			2	489,620			55	2,619,112
Settled during current year:										
18.1 By payment in full	51	1,886,683			2	489,707			53	2,376,390
18.2 By payment on compromised claims										
18.3 Totals paid	51	1,886,683			2	489,707			53	2,376,390
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	51	1,886,683			2	489,707			53	2,376,390
19. Unpaid Dec. 31, current year (16+17-18.6)	6	477,592				2,772			6	480,363
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,999	788,474,284		(a)	1	3,419,232			8,000	791,893,516
21. Issued during year	189	17,749,326							189	17,749,326
22. Other changes to in force (Net)	(636)	(65,663,627)				(509,214)			(636)	(66,172,841)
23. In force December 31 of current year	7,552	740,559,982		(a)	1	2,910,018			7,553	743,470,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	129,766	134,573		21,600	14,156
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	159,566	161,011		50,033	54,911
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	566	899			
25.5 All other (b)	11,132	11,067			(400)
25.6 Totals (sum of Lines 25.1 to 25.5)	171,263	172,977		50,033	54,511
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	301,029	307,550		71,633	68,667

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 68 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,867,064		492,641		4,359,705
2. Annuity considerations	639,967		29,655		669,622
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,507,032		522,296		5,029,328
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,557,362		377,636		2,934,997
10. Matured endowments	4,870				4,870
11. Annuity benefits	1,195,813		2,417,253		3,613,066
12. Surrender values and withdrawals for life contracts	5,951,513		5,836,657		11,788,170
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,881				20,881
15. Totals	9,730,439		8,631,546		18,361,985
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	9	435,662			7	111,010			16	546,672
17. Incurred during current year	60	2,412,921			45	366,901			105	2,779,821
Settled during current year:										
18.1 By payment in full	60	2,562,232			48	377,636			108	2,939,868
18.2 By payment on compromised claims										
18.3 Totals paid	60	2,562,232			48	377,636			108	2,939,868
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	60	2,562,232			48	377,636			108	2,939,868
19. Unpaid Dec. 31, current year (16+17-18.6)	9	286,350			4	100,275			13	386,626
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,130	650,424,376		(a)	1	41,717,338			8,131	692,141,714
21. Issued during year	329	31,233,996							329	31,233,996
22. Other changes to in force (Net)	(501)	(47,008,189)				(4,156,736)			(501)	(51,164,925)
23. In force December 31 of current year	7,958	634,650,182		(a)	1	37,560,602			7,959	672,210,784

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	311,636	308,072		398,088	694,248
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	285	710			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,406	5,381			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,691	6,090			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	314,327	314,163		398,088	694,248

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 188 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,039,458		688,054		4,727,512
2. Annuity considerations	771,131		241,509		1,012,640
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,810,589		929,563		5,740,152
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,820,024		961,147		6,781,171
10. Matured endowments	22,882				22,882
11. Annuity benefits	8,120,974		11,214,334		19,335,309
12. Surrender values and withdrawals for life contracts	18,983,162		37,057,938		56,041,100
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,678				12,678
15. Totals	32,959,721		49,233,420		82,193,140
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	25	785,717			3	87,595			28	873,312
17. Incurred during current year	106	5,212,308			74	921,782			180	6,134,090
Settled during current year:										
18.1 By payment in full	124	5,842,906			75	961,147			199	6,804,053
18.2 By payment on compromised claims										
18.3 Totals paid	124	5,842,906			75	961,147			199	6,804,053
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	124	5,842,906			75	961,147			199	6,804,053
19. Unpaid Dec. 31, current year (16+17-18.6)	7	155,119			2	48,230			9	203,349
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,182	874,336,620		(a)	1	46,316,447			10,183	920,653,067
21. Issued during year	320	25,847,345							320	25,847,345
22. Other changes to in force (Net)	(710)	(75,283,971)				(5,255,461)			(710)	(80,539,432)
23. In force December 31 of current year	9,792	824,899,994		(a)	1	41,060,986			9,793	865,960,980

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	554,084	554,563		754,125	863,609
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,371	1,688			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,218	5,860			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,588	7,548			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	558,672	562,111		754,125	863,609

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 144 .

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	923,638		18,858		942,496
2. Annuity considerations	365,907		6,500		372,407
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,289,545		25,358		1,314,903
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	335,608		20,081		355,690
10. Matured endowments	6,007				6,007
11. Annuity benefits	291,001		687,570		978,570
12. Surrender values and withdrawals for life contracts	913,700		1,652,913		2,566,613
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,892				10,892
15. Totals	1,557,209		2,360,563		3,917,772
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		24,857				423				25,280
17. Incurred during current year	9	343,596			3	20,065			12	363,662
Settled during current year:										
18.1 By payment in full	8	341,615			3	20,081			11	361,696
18.2 By payment on compromised claims										
18.3 Totals paid	8	341,615			3	20,081			11	361,696
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	8	341,615			3	20,081			11	361,696
19. Unpaid Dec. 31, current year (16+17-18.6)	1	26,838				407			1	27,245
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,805	189,519,702		(a)	1	516,579			1,806	190,036,281
21. Issued during year	31	2,350,905							31	2,350,905
22. Other changes to in force (Net)	(120)	(12,719,281)				(89,741)			(120)	(12,809,022)
23. In force December 31 of current year	1,716	179,151,326		(a)	1	426,838			1,717	179,578,164

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	84,634	85,315		17,486	17,803
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		60			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	473	697			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	473	758			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	85,107	86,073		17,486	17,803

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 36 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,403,192		169,518		1,572,710
2. Annuity considerations	475,966		197,919		673,885
3. Deposit-type contract funds	(239,055)	XXX		XXX	(239,055)
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,640,103		367,437		2,007,541
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,273,537		197,541		1,471,077
10. Matured endowments	9,285				9,285
11. Annuity benefits	169,451,532		3,963,697		173,415,229
12. Surrender values and withdrawals for life contracts	2,675,993		7,430,369		10,106,363
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,583				3,583
15. Totals	173,413,930		11,591,606		185,005,537
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	205,010			1	13,308			4	218,318
17. Incurred during current year	31	1,189,563			9	194,757			40	1,384,320
Settled during current year:										
18.1 By payment in full	31	1,282,822			10	197,541			41	1,480,362
18.2 By payment on compromised claims										
18.3 Totals paid	31	1,282,822			10	197,541			41	1,480,362
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	31	1,282,822			10	197,541			41	1,480,362
19. Unpaid Dec. 31, current year (16+17-18.6)	3	111,752				10,525			3	122,276
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,030	286,765,835		(a)	1	12,443,153			3,031	299,208,988
21. Issued during year	39	3,389,206							39	3,389,206
22. Other changes to in force (Net)	(169)	(13,544,281)				(1,393,787)			(169)	(14,938,068)
23. In force December 31 of current year	2,900	276,610,760		(a)	1	11,049,366			2,901	287,660,126

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	108,264	108,175		41,802	162,474
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	109	114			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	200	620			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	309	734			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	108,573	108,909		41,802	162,474

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 35 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,205,034		164,381		4,369,416
2. Annuity considerations	1,410,822		101,800		1,512,622
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,615,857		266,181		5,882,038
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,065,740		333,187		4,398,927
10. Matured endowments	3,593				3,593
11. Annuity benefits	3,996,747		2,016,248		6,012,995
12. Surrender values and withdrawals for life contracts	16,437,876		3,175,185		19,613,060
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,818				7,818
15. Totals	24,511,773		5,524,619		30,036,392
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	297,013			1	12,442			5	309,455
17. Incurred during current year	63	4,963,363			16	331,173			79	5,294,536
Settled during current year:										
18.1 By payment in full	58	4,069,332			17	333,187			75	4,402,519
18.2 By payment on compromised claims										
18.3 Totals paid	58	4,069,332			17	333,187			75	4,402,519
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	58	4,069,332			17	333,187			75	4,402,519
19. Unpaid Dec. 31, current year (16+17-18.6)	9	1,191,044				10,428			9	1,201,471
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,344	906,389,004		(a)	1	11,982,484			7,345	918,371,488
21. Issued during year	121	11,939,825							121	11,939,825
22. Other changes to in force (Net)	(574)	(68,623,981)				(1,035,916)			(574)	(69,659,897)
23. In force December 31 of current year	6,891	849,704,848		(a)	1	10,946,568			6,892	860,651,416

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	203,579	205,311		264,285	296,631
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	230	447			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,181	1,705			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,412	2,152			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	204,990	207,463		264,285	296,631

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 47 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,970,841		29,675		2,000,516
2. Annuity considerations	751,152		54,031		805,182
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,721,993		83,706		2,805,699
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,162,910		2,011		1,164,921
10. Matured endowments	30,192				30,192
11. Annuity benefits	2,451,243		975,762		3,427,005
12. Surrender values and withdrawals for life contracts	9,908,232		1,405,022		11,313,254
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,438				1,438
15. Totals	13,554,015		2,382,795		15,936,809
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	67,884				902			1	68,786
17. Incurred during current year	23	1,284,084			1	1,913			24	1,285,996
Settled during current year:										
18.1 By payment in full	22	1,193,102			1	2,011			23	1,195,113
18.2 By payment on compromised claims										
18.3 Totals paid	22	1,193,102			1	2,011			23	1,195,113
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	1,193,102			1	2,011			23	1,195,113
19. Unpaid Dec. 31, current year (16+17-18.6)	2	158,866				804			2	159,670
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,274	501,939,538		(a)	1	965,651			3,275	502,905,189
21. Issued during year	71	7,376,202							71	7,376,202
22. Other changes to in force (Net)	(213)	(27,177,261)				(121,820)			(213)	(27,299,081)
23. In force December 31 of current year	3,132	482,138,480		(a)	1	843,831			3,133	482,982,311

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	25,689	25,252		3,954	3,998
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	56,898	57,309		50,000	71,155
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	338	438			
25.5 All other (b)	8,275	8,335		975	742
25.6 Totals (sum of Lines 25.1 to 25.5)	65,511	66,082		50,975	71,897
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	91,199	91,334		54,929	75,895

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 40 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,754,172		1,760,218		8,514,390
2. Annuity considerations	4,988,648		260,001		5,248,649
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,742,820		2,020,219		13,763,039
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,037,991		1,835,398		9,873,389
10. Matured endowments	127,021				127,021
11. Annuity benefits	60,958,434		28,597,726		89,556,160
12. Surrender values and withdrawals for life contracts	35,839,959		73,238,213		109,078,172
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	28,008				28,008
15. Totals	104,991,413		103,671,338		208,662,751
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	27	1,017,975			3	194,474			30	1,212,449
17. Incurred during current year	262	7,797,261			174	1,883,962			436	9,681,223
Settled during current year:										
18.1 By payment in full	258	8,165,012			172	1,835,398			430	10,000,410
18.2 By payment on compromised claims										
18.3 Totals paid	258	8,165,012			172	1,835,398			430	10,000,410
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	258	8,165,012			172	1,835,398			430	10,000,410
19. Unpaid Dec. 31, current year (16+17-18.6)	31	650,225			5	243,037			36	893,262
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,989	1,225,803,864		(a)	1	162,526,103			15,990	1,388,329,966
21. Issued during year	428	72,708,386							428	72,708,386
22. Other changes to in force (Net)	(1,210)	(98,910,271)				(16,125,854)			(1,210)	(115,036,124)
23. In force December 31 of current year	15,207	1,199,601,979		(a)	1	146,400,249			15,208	1,346,002,228

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,230,145	1,235,787		1,036,637	1,697,717
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	609	735			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,245	6,598			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,854	7,333			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,231,999	1,243,120		1,036,637	1,697,717

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 350 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,243,397		246,120		3,489,517
2. Annuity considerations	706,454		21,000		727,454
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,949,851		267,120		4,216,971
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,513,738		201,692		1,715,430
10. Matured endowments	35,751				35,751
11. Annuity benefits	1,428,921		2,017,541		3,446,461
12. Surrender values and withdrawals for life contracts	3,333,069		4,886,559		8,219,628
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,612				14,612
15. Totals	6,326,091		7,105,792		13,431,882
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	141,435			1	18,976			5	160,411
17. Incurred during current year	49	1,679,394			21	207,344			70	1,886,737
Settled during current year:										
18.1 By payment in full	46	1,549,489			21	201,692			67	1,751,181
18.2 By payment on compromised claims										
18.3 Totals paid	46	1,549,489			21	201,692			67	1,751,181
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	46	1,549,489			21	201,692			67	1,751,181
19. Unpaid Dec. 31, current year (16+17-18.6)	7	271,339			1	24,627			8	295,967
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,726	558,629,020		(a)	1	20,217,857			5,727	578,846,877
21. Issued during year	224	20,056,805							224	20,056,805
22. Other changes to in force (Net)	(400)	(35,203,299)				(2,235,763)			(400)	(37,439,062)
23. In force December 31 of current year	5,550	543,482,526		(a)	1	17,982,094			5,551	561,464,620

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	202,802	202,177		184,600	(585,500)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	180	485			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,785	2,962			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,965	3,447			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	205,767	205,624		184,600	(585,500)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 58 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,479,306		80,283		1,559,588
2. Annuity considerations	384,179		18,230		402,409
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,863,485		98,513		1,961,997
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	844,824		2,477,421		3,322,245
10. Matured endowments	19,935				19,935
11. Annuity benefits	1,278,529		7,761,304		9,039,832
12. Surrender values and withdrawals for life contracts	5,467,042		2,534,556		8,001,598
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,067				7,067
15. Totals	7,617,397		12,773,280		20,390,677
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	144,111				680			2	144,791
17. Incurred during current year	48	866,399			9	2,477,470			57	3,343,869
Settled during current year:										
18.1 By payment in full	47	864,759			9	2,477,421			56	3,342,180
18.2 By payment on compromised claims										
18.3 Totals paid	47	864,759			9	2,477,421			56	3,342,180
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	47	864,759			9	2,477,421			56	3,342,180
19. Unpaid Dec. 31, current year (16+17-18.6)	3	145,751				728			3	146,479
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,130	305,720,997		(a)	1	851,710			3,131	306,572,707
21. Issued during year	30	4,260,337							30	4,260,337
22. Other changes to in force (Net)	(197)	(16,937,847)				(86,860)			(197)	(17,024,707)
23. In force December 31 of current year	2,963	293,043,487		(a)	1	764,850			2,964	293,808,337

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	428,266	456,919		139,639	77,947
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	746	4,596			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	15,293	14,958			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	16,040	19,554			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	444,306	476,472		139,639	77,947

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 96 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,364,122		120,307		14,484,428
2. Annuity considerations	4,813,773		3,700		4,817,473
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	19,177,895		124,007		19,301,901
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,138,788		25,096		11,163,884
10. Matured endowments	22,336				22,336
11. Annuity benefits	10,328,592		2,846,741		13,175,333
12. Surrender values and withdrawals for life contracts	33,370,469		3,175,093		36,545,562
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	54,194				54,194
15. Totals	54,914,380		6,046,930		60,961,310
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	19	1,069,610				12,301			19	1,081,912
17. Incurred during current year	205	11,927,647			4	24,943			209	11,952,589
Settled during current year:										
18.1 By payment in full	203	11,161,124			4	25,096			207	11,186,220
18.2 By payment on compromised claims										
18.3 Totals paid	203	11,161,124			4	25,096			207	11,186,220
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	203	11,161,124			4	25,096			207	11,186,220
19. Unpaid Dec. 31, current year (16+17-18.6)	21	1,836,133				12,147			21	1,848,281
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	29,611	2,728,017,999		(a)	1	14,794,717			29,612	2,742,812,716
21. Issued during year	620	52,779,084							620	52,779,084
22. Other changes to in force (Net)	(1,917)	(184,764,946)				(2,041,456)			(1,917)	(186,806,402)
23. In force December 31 of current year	28,314	2,596,032,138		(a)	1	12,753,261			28,315	2,608,785,399

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	166,044	173,186		486,189	336,464
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	523,503	528,765		300,180	365,413
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,786	5,745		10,001	16,809
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	529,289	534,510		310,180	382,222
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	695,333	707,696		796,369	718,686

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 7 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	279,664		46,404		326,068
2. Annuity considerations	162,225		47,833		210,059
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	441,889		94,237		536,127
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	615,810		60,867		676,677
10. Matured endowments	6,200				6,200
11. Annuity benefits	280,807		1,150,202		1,431,008
12. Surrender values and withdrawals for life contracts	872,375		2,088,930		2,961,305
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	458				458
15. Totals	1,775,650		3,299,998		5,075,648
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	193,678				1,081			3	194,760
17. Incurred during current year	11	435,623			11	60,869			22	496,492
Settled during current year:										
18.1 By payment in full	14	622,010			11	60,867			25	682,877
18.2 By payment on compromised claims										
18.3 Totals paid	14	622,010			11	60,867			25	682,877
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	14	622,010			11	60,867			25	682,877
19. Unpaid Dec. 31, current year (16+17-18.6)		7,291				1,084				8,375
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	683	60,919,835		(a)	1	1,316,106			684	62,235,941
21. Issued during year	13	900,056							13	900,056
22. Other changes to in force (Net)	(38)	(2,006,912)				(177,799)			(38)	(2,184,711)
23. In force December 31 of current year	658	59,812,979		(a)	1	1,138,307			659	60,951,286

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	47,387	46,494		5,000	(1,224)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	166	163			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	169			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	285	332			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	47,672	46,826		5,000	(1,224)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 5 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,839,112		70,725		16,909,838
2. Annuity considerations	3,832,598		(32,120)		3,800,477
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,671,710		38,605		20,710,315
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	18,246,288		61,568		18,307,856
10. Matured endowments	190,320				190,320
11. Annuity benefits	29,861,902		5,318,040		35,179,942
12. Surrender values and withdrawals for life contracts	121,351,730		1,274,447		122,626,177
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	72,403				72,403
15. Totals	169,722,642		6,654,055		176,376,697
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	56	1,978,250				575			56	1,978,825
17. Incurred during current year	509	18,616,373			4	61,647			513	18,678,020
Settled during current year:										
18.1 By payment in full	510	18,436,607			4	61,568			514	18,498,176
18.2 By payment on compromised claims										
18.3 Totals paid	510	18,436,607			4	61,568			514	18,498,176
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	510	18,436,607			4	61,568			514	18,498,176
19. Unpaid Dec. 31, current year (16+17-18.6)	55	2,158,016				653			55	2,158,669
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	41,682	3,557,657,057		(a)	1	740,779			41,683	3,558,397,836
21. Issued during year	671	59,671,585							671	59,671,585
22. Other changes to in force (Net)	(2,582)	(234,544,951)				(55,292)			(2,582)	(234,600,243)
23. In force December 31 of current year	39,771	3,382,783,692		(a)	1	685,487			39,772	3,383,469,179

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	845,408	853,678		1,133,202	1,260,396
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,058	1,872			(60,876)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,875	5,545			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,933	7,417			(60,876)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	848,341	861,095		1,133,202	1,199,519

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 362 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,150,724		229,921		4,380,646
2. Annuity considerations	455,396				455,396
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,606,120		229,921		4,836,041
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,087,733		211,366		3,299,099
10. Matured endowments	3,182				3,182
11. Annuity benefits	1,742,564		3,487,439		5,230,003
12. Surrender values and withdrawals for life contracts	7,758,402		4,105,825		11,864,227
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,475				5,475
15. Totals	12,597,356		7,804,630		20,401,986
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	14	631,276			1	15,392			15	646,668
17. Incurred during current year	62	3,416,320			22	207,778			84	3,624,098
Settled during current year:										
18.1 By payment in full	67	3,090,915			23	211,366			90	3,302,281
18.2 By payment on compromised claims										
18.3 Totals paid	67	3,090,915			23	211,366			90	3,302,281
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	67	3,090,915			23	211,366			90	3,302,281
19. Unpaid Dec. 31, current year (16+17-18.6)	9	956,681				11,803			9	968,485
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,940	803,175,059		(a)	1	13,469,735			7,941	816,644,794
21. Issued during year	417	39,489,918							417	39,489,918
22. Other changes to in force (Net)	(564)	(62,275,597)				(1,077,576)			(564)	(63,353,173)
23. In force December 31 of current year	7,793	780,389,379		(a)	1	12,392,159			7,794	792,781,538

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	318,872	319,611		786,710	763,528
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	143	656			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,319	5,571		31	53
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,462	6,227		31	53
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	324,334	325,838		786,741	763,581

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 64 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,524,188		35,676		4,559,863
2. Annuity considerations	1,690,872		32,000		1,722,872
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,215,060		67,676		6,282,736
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,783,050		133,264		4,916,314
10. Matured endowments	7,804				7,804
11. Annuity benefits	6,246,294		1,799,403		8,045,696
12. Surrender values and withdrawals for life contracts	18,404,773		1,491,640		19,896,413
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	11,444				11,444
15. Totals	29,453,364		3,424,307		32,877,672
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	526,456			1	43,336			14	569,793
17. Incurred during current year	83	4,551,940			4	90,039			87	4,641,979
Settled during current year:										
18.1 By payment in full	88	4,790,854			5	133,264			93	4,924,119
18.2 By payment on compromised claims										
18.3 Totals paid	88	4,790,854			5	133,264			93	4,924,119
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	88	4,790,854			5	133,264			93	4,924,119
19. Unpaid Dec. 31, current year (16+17-18.6)	8	287,542				111			8	287,653
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,772	1,085,089,456		(a)	1	164,038			9,773	1,085,253,494
21. Issued during year	207	21,239,035							207	21,239,035
22. Other changes to in force (Net)	(738)	(81,659,299)				(47,589)			(738)	(81,706,888)
23. In force December 31 of current year	9,241	1,024,669,192		(a)	1	116,449			9,242	1,024,785,641

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	68,092	70,141		48,477	(199,326)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	110	1,193			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,520	3,296			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,629	4,489			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	71,722	74,630		48,477	(199,326)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 2 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,739,068		2,959,709		20,698,778
2. Annuity considerations	4,220,755		1,568,861		5,789,616
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,959,823		4,528,570		26,488,393
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	18,179,021		3,150,708		21,329,729
10. Matured endowments	69,810				69,810
11. Annuity benefits	65,088,675		54,029,311		119,117,986
12. Surrender values and withdrawals for life contracts	19,540,517		107,592,224		127,132,741
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	126,885				126,885
15. Totals	103,004,908		164,772,243		267,777,151
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	50	2,358,453			10	317,999			60	2,676,452
17. Incurred during current year	476	18,110,359			293	3,060,986			769	21,171,345
Settled during current year:										
18.1 By payment in full	468	18,248,831			297	3,150,708			765	21,399,539
18.2 By payment on compromised claims										
18.3 Totals paid	468	18,248,831			297	3,150,708			765	21,399,539
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	468	18,248,831			297	3,150,708			765	21,399,539
19. Unpaid Dec. 31, current year (16+17-18.6)	58	2,219,981			6	228,277			64	2,448,258
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	42,675	4,066,231,890		(a)	2	210,171,340			42,677	4,276,403,230
21. Issued during year	1,005	128,401,031							1,005	128,401,031
22. Other changes to in force (Net)	(2,583)	(266,542,186)				(16,539,604)			(2,583)	(283,081,790)
23. In force December 31 of current year	41,097	3,928,090,734		(a)	2	193,631,737			41,099	4,121,722,471

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,533,979	1,528,607		1,727,803	2,288,349
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,626	1,701			(135,875)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	845	8,660			
25.5 All other (b)	103	103			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,574	10,465			(135,875)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,538,552	1,539,072		1,727,803	2,152,475

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 635 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,516,727		152,000		1,668,728
2. Annuity considerations	631,542		110,000		741,542
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,148,269		262,000		2,410,270
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	636,168		588,552		1,224,720
10. Matured endowments	3,694				3,694
11. Annuity benefits	925,319		3,560,525		4,485,844
12. Surrender values and withdrawals for life contracts	1,127,139		4,907,564		6,034,703
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,290				5,290
15. Totals	2,697,610		9,056,641		11,754,251
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	53,415				12,014			2	65,429
17. Incurred during current year	24	726,993			21	593,638			45	1,320,631
Settled during current year:										
18.1 By payment in full	21	639,863			20	588,552			41	1,228,415
18.2 By payment on compromised claims										
18.3 Totals paid	21	639,863			20	588,552			41	1,228,415
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	21	639,863			20	588,552			41	1,228,415
19. Unpaid Dec. 31, current year (16+17-18.6)	5	140,545			1	17,100			6	157,645
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,020	386,185,891		(a)	1	13,884,883			3,021	400,070,774
21. Issued during year	162	11,835,201							162	11,835,201
22. Other changes to in force (Net)	(228)	(30,713,999)				(1,180,732)			(228)	(31,894,731)
23. In force December 31 of current year	2,954	367,307,093		(a)	1	12,704,151			2,955	380,011,244

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	71,717	71,365		31,825	27,666
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,196	3,244		1,608	1,608
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	236	652			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,432	3,896		1,608	1,608
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	75,149	75,261		33,434	29,274

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 52 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,527,397		72,548		6,599,944
2. Annuity considerations	4,355,263				4,355,263
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,882,660		72,548		10,955,207
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,338,727		162,796		4,501,523
10. Matured endowments	24,096				24,096
11. Annuity benefits	4,049,640		3,045,972		7,095,612
12. Surrender values and withdrawals for life contracts	17,985,396		2,727,244		20,712,639
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	40,613				40,613
15. Totals	26,438,471		5,936,011		32,374,482
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	690,959				171			13	691,130
17. Incurred during current year	96	4,006,626			4	162,753			100	4,169,379
Settled during current year:										
18.1 By payment in full	98	4,362,823			4	162,796			102	4,525,618
18.2 By payment on compromised claims										
18.3 Totals paid	98	4,362,823			4	162,796			102	4,525,618
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	98	4,362,823			4	162,796			102	4,525,618
19. Unpaid Dec. 31, current year (16+17-18.6)	11	334,762				129			11	334,891
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,024	1,161,359,510		(a)	1	142,761			14,025	1,161,502,271
21. Issued during year	490	53,356,888							490	53,356,888
22. Other changes to in force (Net)	(903)	(75,556,000)				(8,122)			(903)	(75,564,122)
23. In force December 31 of current year	13,611	1,139,160,398		(a)	1	134,639			13,612	1,139,295,037

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	96,274	99,237		250,365	185,352
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	172,314	172,464		80,000	106,765
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,347	2,303			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	174,661	174,768		80,000	106,765
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	270,935	274,005		330,365	292,117

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 6 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	325,485		122,067		447,552
2. Annuity considerations	18,470				18,470
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	343,955		122,067		466,022
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	323,753		53,357		377,110
10. Matured endowments	10,380				10,380
11. Annuity benefits	1,654,550		890,118		2,544,668
12. Surrender values and withdrawals for life contracts	5,420,398		1,123,232		6,543,630
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	7,409,081		2,066,707		9,475,787
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	13,681				7,320			1	21,001
17. Incurred during current year	10	328,430			10	56,881			20	385,311
Settled during current year:										
18.1 By payment in full	11	334,133			9	53,357			20	387,490
18.2 By payment on compromised claims										
18.3 Totals paid	11	334,133			9	53,357			20	387,490
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	11	334,133			9	53,357			20	387,490
19. Unpaid Dec. 31, current year (16+17-18.6)		7,978			1	10,845			1	18,823
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	718	68,606,358		(a)	1	8,902,909			719	77,509,267
21. Issued during year	7	413,720							7	413,720
22. Other changes to in force (Net)	(45)	(3,601,918)				(667,313)			(45)	(4,269,231)
23. In force December 31 of current year	680	65,418,161		(a)	1	8,235,596			681	73,653,757

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	54,344	56,879		177,569	131,005
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	252	348			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	155	220			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	407	568			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	54,751	57,447		177,569	131,005

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 15 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,523,736		903,487		8,427,224
2. Annuity considerations	1,202,771		214,200		1,416,971
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,726,507		1,117,687		9,844,194
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,434,826		1,076,876		9,511,702
10. Matured endowments	32,062				32,062
11. Annuity benefits	3,159,498		7,542,253		10,701,751
12. Surrender values and withdrawals for life contracts	10,692,009		25,152,062		35,844,071
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	25,960				25,960
15. Totals	22,344,356		33,771,191		56,115,547
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	548,879			3	194,943			13	743,821
17. Incurred during current year	150	8,520,165			90	1,029,620			240	9,549,785
Settled during current year:										
18.1 By payment in full	147	8,466,888			92	1,076,876			239	9,543,764
18.2 By payment on compromised claims										
18.3 Totals paid	147	8,466,888			92	1,076,876			239	9,543,764
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	147	8,466,888			92	1,076,876			239	9,543,764
19. Unpaid Dec. 31, current year (16+17-18.6)	13	602,155			1	147,687			14	749,843
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,483	1,569,461,150		(a)	1	153,700,485			16,484	1,723,161,634
21. Issued during year	289	22,481,182							289	22,481,182
22. Other changes to in force (Net)	(985)	(95,355,298)				(7,098,759)			(985)	(102,454,057)
23. In force December 31 of current year	15,787	1,496,587,034		(a)	1	146,601,726			15,788	1,643,188,760

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	671,885	673,941		1,085,495	1,174,101
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,337	2,876			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,022	6,078			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,360	8,954			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	677,245	682,895		1,085,495	1,174,101

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 240 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	41,763,442		2,185,441		43,948,883
2. Annuity considerations	7,366,961		18,106		7,385,066
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	49,130,402		2,203,546		51,333,949
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	33,063,299		1,497,362		34,560,660
10. Matured endowments	176,942				176,942
11. Annuity benefits	34,578,040		11,639,184		46,217,224
12. Surrender values and withdrawals for life contracts	98,902,800		10,841,856		109,744,656
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	108,502				108,502
15. Totals	166,829,582		23,978,401		190,807,984
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	89	5,501,488			11	292,653			100	5,794,141
17. Incurred during current year	597	33,462,748			162	1,522,198			759	34,984,947
Settled during current year:										
18.1 By payment in full	599	33,240,240			164	1,497,362			763	34,737,602
18.2 By payment on compromised claims										
18.3 Totals paid	599	33,240,240			164	1,497,362			763	34,737,602
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	599	33,240,240			164	1,497,362			763	34,737,602
19. Unpaid Dec. 31, current year (16+17-18.6)	87	5,723,996			9	317,489			96	6,041,486
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	78,203	8,393,631,066		(a)	1	237,465,348			78,204	8,631,096,414
21. Issued during year	3,361	367,465,705							3,361	367,465,705
22. Other changes to in force (Net)	(5,664)	(641,126,155)				(16,472,514)			(5,664)	(657,598,669)
23. In force December 31 of current year	75,900	8,119,970,615		(a)	1	220,992,834			75,901	8,340,963,449

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,165,183	1,161,846		1,193,267	1,162,224
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,912	67,537			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	689,971	620,989		304,914	240,352
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	691,883	688,526		304,914	240,352
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,857,066	1,850,372		1,498,181	1,402,575

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 304 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,840,192		44,711		2,884,903
2. Annuity considerations	1,708,698				1,708,698
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,548,890		44,711		4,593,601
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,638,136		13,307		2,651,443
10. Matured endowments	53,519				53,519
11. Annuity benefits	53,543,200		596,848		54,140,047
12. Surrender values and withdrawals for life contracts	6,693,027		352,261		7,045,288
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,847				3,847
15. Totals	62,931,728		962,416		63,894,144
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	187,892				2,375			3	190,268
17. Incurred during current year	28	2,649,096			3	13,184			31	2,662,280
Settled during current year:										
18.1 By payment in full	29	2,691,655			3	13,307			32	2,704,962
18.2 By payment on compromised claims										
18.3 Totals paid	29	2,691,655			3	13,307			32	2,704,962
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	29	2,691,655			3	13,307			32	2,704,962
19. Unpaid Dec. 31, current year (16+17-18.6)	2	145,333				2,252			2	147,585
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,170	787,572,582		(a)	1	2,628,527			5,171	790,201,109
21. Issued during year	116	12,393,838							116	12,393,838
22. Other changes to in force (Net)	(395)	(64,263,971)				(264,288)			(395)	(64,528,259)
23. In force December 31 of current year	4,891	735,702,449		(a)	1	2,364,239			4,892	738,066,688

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	100,477	103,711		149,825	46,108
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	5,401	5,469		8,556	8,556
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	574	759			
25.5 All other (b)	1,514	1,514			
25.6 Totals (sum of Lines 25.1 to 25.5)	7,489	7,742		8,556	8,556
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	107,966	111,453		158,381	54,664

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 22 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	579,723		5,401		585,125
2. Annuity considerations	605,416				605,416
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,185,139		5,401		1,190,540
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	42,460		78,482		120,942
10. Matured endowments					
11. Annuity benefits	1,076,858		659,265		1,736,123
12. Surrender values and withdrawals for life contracts	4,280,295		312,832		4,593,127
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	5,399,614		1,050,579		6,450,193
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	15,627				65			1	15,692
17. Incurred during current year	1	139,064			2	78,493			3	217,556
Settled during current year:										
18.1 By payment in full	1	42,460			2	78,482			3	120,942
18.2 By payment on compromised claims										
18.3 Totals paid	1	42,460			2	78,482			3	120,942
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	42,460			2	78,482			3	120,942
19. Unpaid Dec. 31, current year (16+17-18.6)	1	112,230				76			1	112,306
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,345	102,399,145		(a)	1	137,810			1,346	102,536,955
21. Issued during year	6	2,215,000							6	2,215,000
22. Other changes to in force (Net)	(70)	(4,283,606)				(58,034)			(70)	(4,341,640)
23. In force December 31 of current year	1,281	100,330,539		(a)	1	79,776			1,282	100,410,315

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	92,872	84,084			(13,486)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	127	135			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	226	197			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	352	332			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	93,224	84,416			(13,486)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,765,196		1,335,116		14,100,312
2. Annuity considerations	4,659,489		197,551		4,857,040
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,424,685		1,532,667		18,957,352
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	11,376,341		890,248		12,266,589
10. Matured endowments	46,216				46,216
11. Annuity benefits	4,670,653		9,246,292		13,916,945
12. Surrender values and withdrawals for life contracts	16,268,534		34,352,307		50,620,841
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,531				42,531
15. Totals	32,404,275		44,488,847		76,893,122
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	27	1,700,265			1	92,838			28	1,793,104
17. Incurred during current year	222	10,863,197			144	896,673			366	11,759,870
Settled during current year:										
18.1 By payment in full	220	11,422,557			142	890,248			362	12,312,805
18.2 By payment on compromised claims										
18.3 Totals paid	220	11,422,557			142	890,248			362	12,312,805
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	220	11,422,557			142	890,248			362	12,312,805
19. Unpaid Dec. 31, current year (16+17-18.6)	29	1,140,905			3	99,263			32	1,240,168
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	26,248	2,442,241,897		(a)	1	102,621,591			26,249	2,544,863,487
21. Issued during year	546	46,775,034							546	46,775,034
22. Other changes to in force (Net)	(1,578)	(145,745,927)				(12,054,461)			(1,578)	(157,800,388)
23. In force December 31 of current year	25,216	2,343,271,003		(a)	1	90,567,130			25,217	2,433,838,133

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,089,448	1,087,737		1,124,414	876,777
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,238	2,964			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,197	8,646			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,434	11,609			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,094,882	1,099,346		1,124,414	876,777

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 410 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,737,104		296,949		9,034,053
2. Annuity considerations	3,447,080		19,757		3,466,837
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,184,184		316,706		12,500,890
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	7,393,052		293,663		7,686,715
10. Matured endowments	48,729				48,729
11. Annuity benefits	9,349,685		3,187,702		12,537,386
12. Surrender values and withdrawals for life contracts	20,540,995		3,059,985		23,600,980
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	18,628				18,628
15. Totals	37,351,089		6,541,350		43,892,439
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	11	834,969				24,288			11	859,258
17. Incurred during current year	129	8,267,646			15	294,348			144	8,561,994
Settled during current year:										
18.1 By payment in full	126	7,441,781			15	293,663			141	7,735,445
18.2 By payment on compromised claims										
18.3 Totals paid	126	7,441,781			15	293,663			141	7,735,445
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	126	7,441,781			15	293,663			141	7,735,445
19. Unpaid Dec. 31, current year (16+17-18.6)	14	1,660,834				24,973			14	1,685,807
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	17,464	1,786,486,531		(a)	1	29,008,218			17,465	1,815,494,749
21. Issued during year	506	47,355,388							506	47,355,388
22. Other changes to in force (Net)	(1,308)	(147,459,057)				(2,789,686)			(1,308)	(150,248,743)
23. In force December 31 of current year	16,662	1,686,382,862		(a)	1	26,218,532			16,663	1,712,601,394

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	196,206	189,571		267,520	255,153
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	473	481			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,317	1,641			
25.5 All other (b)	3,058	3,058			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,848	5,180			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	201,054	194,751		267,520	255,153

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 39 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,790,590		89,501		1,880,091
2. Annuity considerations	400,996		6,500		407,496
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,191,586		96,001		2,287,587
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,449,592		28,220		2,477,812
10. Matured endowments	26,644				26,644
11. Annuity benefits	1,182,260		1,900,620		3,082,880
12. Surrender values and withdrawals for life contracts	3,061,439		6,855,443		9,916,882
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,243				20,243
15. Totals	6,740,178		8,784,283		15,524,461
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	460,717				4,927			8	465,644
17. Incurred during current year	67	2,527,137			10	28,546			77	2,555,683
Settled during current year:										
18.1 By payment in full	64	2,476,236			10	28,220			74	2,504,456
18.2 By payment on compromised claims										
18.3 Totals paid	64	2,476,236			10	28,220			74	2,504,456
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	64	2,476,236			10	28,220			74	2,504,456
19. Unpaid Dec. 31, current year (16+17-18.6)	11	511,619				5,253			11	516,872
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,497	306,298,449		(a)	1	5,965,583			4,498	312,264,032
21. Issued during year	79	10,899,898							79	10,899,898
22. Other changes to in force (Net)	(307)	(21,081,874)				(450,121)			(307)	(21,531,995)
23. In force December 31 of current year	4,269	296,116,474		(a)	1	5,515,462			4,270	301,631,936

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	146,580	158,336		53,528	(13,793)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	572	722			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	373	976			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	945	1,698			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	147,525	160,034		53,528	(13,793)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 29 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,264,367		661,229		3,925,595
2. Annuity considerations	1,095,410		159,315		1,254,725
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,359,777		820,543		5,180,320
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,844,957		449,448		5,294,406
10. Matured endowments	14,287				14,287
11. Annuity benefits	8,270,047		10,216,353		18,486,400
12. Surrender values and withdrawals for life contracts	11,703,910		30,531,312		42,235,221
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	11,842				11,842
15. Totals	24,845,043		41,197,113		66,042,156
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	203,849			2	93,466			10	297,315
17. Incurred during current year	104	4,849,314			53	408,513			157	5,257,827
Settled during current year:										
18.1 By payment in full	104	4,859,244			52	449,448			156	5,308,693
18.2 By payment on compromised claims										
18.3 Totals paid	104	4,859,244			52	449,448			156	5,308,693
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	104	4,859,244			52	449,448			156	5,308,693
19. Unpaid Dec. 31, current year (16+17-18.6)	8	193,919			3	52,531			11	246,450
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,136	698,734,226		(a)	1	47,818,002			9,137	746,552,228
21. Issued during year	169	15,418,696							169	15,418,696
22. Other changes to in force (Net)	(594)	(58,996,131)				(4,425,130)			(594)	(63,421,261)
23. In force December 31 of current year	8,711	655,156,792		(a)	1	43,392,872			8,712	698,549,664

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	323,094	318,815		301,962	262,824
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	984	1,156			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,056	2,855			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,039	4,011			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	325,134	322,825		301,962	262,824

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 172 .

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	538,147		106,184		644,331
2. Annuity considerations	12,719		35,000		47,719
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	550,866		141,184		692,050
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	301,960		26,396		328,356
10. Matured endowments					
11. Annuity benefits	309,535		560,619		870,154
12. Surrender values and withdrawals for life contracts	611,781		1,359,498		1,971,280
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	592				592
15. Totals	1,223,868		1,946,513		3,170,381
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		11,972				8,164				20,135
17. Incurred during current year	11	301,000			8	26,298			19	327,298
Settled during current year:										
18.1 By payment in full	10	301,960			8	26,396			18	328,356
18.2 By payment on compromised claims										
18.3 Totals paid	10	301,960			8	26,396			18	328,356
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	301,960			8	26,396			18	328,356
19. Unpaid Dec. 31, current year (16+17-18.6)	1	11,012				8,066			1	19,078
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,071	89,531,446		(a)	1	9,512,702			1,072	99,044,148
21. Issued during year	27	4,738,186							27	4,738,186
22. Other changes to in force (Net)	(39)	(3,932,659)				(1,044,597)			(39)	(4,977,256)
23. In force December 31 of current year	1,059	90,336,974		(a)	1	8,468,105			1,060	98,805,079

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	62,887	75,459		4,524	911
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		84			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	214	385			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	214	469			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	63,101	75,928		4,524	911

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 14 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,316		644		8,960
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,316		644		8,960
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		340								340
17. Incurred during current year		11								11
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		351								351
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19	3,029,236		(a)					19	3,029,236
21. Issued during year										
22. Other changes to in force (Net)		(150,134)								(150,134)
23. In force December 31 of current year	19	2,879,102		(a)					19	2,879,102

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	684	654			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	684	654			

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



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	21,338		4,573		25,910
2. Annuity considerations			30,000		30,000
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,338		34,573		55,910
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	51,596		522,056		573,652
12. Surrender values and withdrawals for life contracts	654,801		673,398		1,328,200
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	706,398		1,195,454		1,901,852
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		830				19				848
17. Incurred during current year		(237)				(19)				(256)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		593								593
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	62	5,805,638		(a)	1	25,000			63	5,830,638
21. Issued during year	1	220,000							1	220,000
22. Other changes to in force (Net)	(7)	(1,163,558)			(1)	(25,000)			(8)	(1,188,558)
23. In force December 31 of current year	56	4,862,081		(a)					56	4,862,081

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	10,443	10,238		1,882	2,058
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		7			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	233	229			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	233	236			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	10,676	10,474		1,882	2,058

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

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,701		1,223		19,924
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,701		1,223		19,924
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	2,917		150,263		153,180
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,917		150,263		153,180
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		432								432
17. Incurred during current year		(9)								(9)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		423								423
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	35	3,670,476		(a)					35	3,670,476
21. Issued during year										
22. Other changes to in force (Net)	(3)	(202,736)							(3)	(202,736)
23. In force December 31 of current year	32	3,467,740		(a)					32	3,467,740

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,916	2,926			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,916	2,926			

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



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,373				5,373
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,373				5,373
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		70								70
17. Incurred during current year		(37)								(37)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		34								34
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2	275,000		(a)					2	275,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	2	275,000		(a)					2	275,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

(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 .....

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	42,890		5,068		47,958
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	42,890		5,068		47,958
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			200,000		200,000
10. Matured endowments					
11. Annuity benefits	656,369		144,894		801,263
12. Surrender values and withdrawals for life contracts	442,722		259,468		702,190
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,099,091		604,362		1,703,453
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		214								214
17. Incurred during current year		(8)				200,000				199,992
Settled during current year:										
18.1 By payment in full						200,000				200,000
18.2 By payment on compromised claims										
18.3 Totals paid						200,000				200,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements						200,000				200,000
19. Unpaid Dec. 31, current year (16+17-18.6)		206								206
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	24	1,745,575		(a)					24	1,745,575
21. Issued during year										
22. Other changes to in force (Net)	(3)	(57,575)							(3)	(57,575)
23. In force December 31 of current year	21	1,688,000		(a)					21	1,688,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	4,783	4,786			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	78			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	78	78			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	4,861	4,864			

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

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2014

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	373,503		5,411		378,914
2. Annuity considerations	6,500		2,992		9,492
3. Deposit-type contract funds	(13,898)	XXX		XXX	(13,898)
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	366,105		8,403		374,508
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	33,886				33,886
10. Matured endowments	12				12
11. Annuity benefits	4,357,785		384,728		4,742,513
12. Surrender values and withdrawals for life contracts	759,012		1,206,058		1,965,070
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	5,151,701		1,590,786		6,742,487
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		12,207				460				12,667
17. Incurred during current year	2	32,492			2	458			4	32,950
Settled during current year:										
18.1 By payment in full	2	33,898			2				4	33,898
18.2 By payment on compromised claims										
18.3 Totals paid	2	33,898			2				4	33,898
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	33,898			2				4	33,898
19. Unpaid Dec. 31, current year (16+17-18.6)		10,801				918				11,719
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	834	95,145,832		(a)	1	973,520			835	96,119,352
21. Issued during year										
22. Other changes to in force (Net)	(43)	(6,538,245)				(9,580)			(43)	(6,547,825)
23. In force December 31 of current year	791	88,607,587		(a)	1	963,940			792	89,571,527

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,957	9,953		4,987	1,005
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	738	738			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	738	738			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	10,696	10,691		4,987	1,005

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 5 .



ANNUAL STATEMENT FOR THE YEAR 2014 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	394,274,822		31,203,297		425,478,119
2. Annuity considerations	101,618,817		8,409,939		110,028,756
3. Deposit-type contract funds	(252,953)	XXX		XXX	(252,953)
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	495,640,686		39,613,236		535,253,922
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	356,487,577		33,662,949		390,150,526
10. Matured endowments	2,130,771				2,130,771
11. Annuity benefits	756,507,440		395,021,551		1,151,528,991
12. Surrender values and withdrawals for life contracts	1,168,203,798		859,040,763		2,027,244,560
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,372,524				1,372,524
15. Totals	2,284,702,109		1,287,725,263		3,572,427,372
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	855	45,346,099		405,846	127	3,462,486			982	49,214,431
17. Incurred during current year	7,464	362,626,432			2,645	33,281,942			10,109	395,908,374
Settled during current year:										
18.1 By payment in full	7,440	358,618,348			2,686	33,662,949			10,126	392,281,297
18.2 By payment on compromised claims										
18.3 Totals paid	7,440	358,618,348			2,686	33,662,949			10,126	392,281,297
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7,440	358,618,348			2,686	33,662,949			10,126	392,281,297
19. Unpaid Dec. 31, current year (16+17-18.6)	879	49,354,183		405,846	86	3,081,479			965	52,841,508
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	807,551	81,631,879,108		(a)	64	2,634,035,999			807,615	84,265,915,107
21. Issued during year	21,023	2,152,856,705							21,023	2,152,856,705
22. Other changes to in force (Net)	(55,666)	(5,946,116,087)			(1)	(248,518,525)			(55,667)	(6,194,634,612)
23. In force December 31 of current year	772,908	77,838,619,726		(a)	63	2,385,517,474			772,971	80,224,137,201

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	24,792,487	24,930,144		24,173,027	25,008,405
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	981,611	1,079,669		901,194	1,514,639
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	831,092	837,252		319,970	240,230
25.5 All other (b)	31,153	31,113		1,800	1,496
25.6 Totals (sum of Lines 25.1 to 25.5)	1,843,856	1,948,033		1,222,964	1,756,365
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	26,636,343	26,878,178		25,395,992	26,764,770

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 7,031 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			2,292,431	334,606,159			87	183,461	8,089,284	342,695,443
2.	Issued during year			21,023	2,152,857						2,152,857
3.	Reinsurance assumed			143,307	97,531,428				44,608	2,559,760	100,091,188
4.	Revived during year			1,008	106,338						106,338
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			165,338	99,790,622				44,608	2,559,760	102,350,382
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2,457,769	434,396,781			87	228,069	10,649,045	445,045,825
	Deductions during year:										
10.	Death			13,355	729,555			XXX	2,987	35,286	764,841
11.	Maturity			880	3,226			XXX			3,226
12.	Disability							XXX			
13.	Expiry			4,339	265,161				55	455	265,616
14.	Surrender			53,674	6,757,222				1,172	56,124	6,813,346
15.	Lapse			96,578	14,649,511				24,018	1,053,086	15,702,597
16.	Conversion			7,059	1,376,226			XXX	XXX	XXX	1,376,226
17.	Decreased (net)			138,021	33,795,222				8,399	779,925	34,575,147
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			313,906	57,576,122				36,631	1,924,876	59,500,998
21.	In force end of year (Line 9 minus Line 20)			2,143,863	376,820,658			87	191,438	8,724,169	385,544,828
22.	Reinsurance ceded end of year	XXX		XXX	140,204,104	XXX		XXX	XXX	2,317,622	142,521,726
23.	Line 21 minus Line 22	XXX		XXX	236,616,555	XXX	(b)	XXX	XXX	6,406,547	243,023,102
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	504
25.	Other paid-up insurance			74,606	1,779,466
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			14,651	910,790
28.	Term policies - other	11,753	930,200	934,794	224,005,288
29.	Other term insurance - decreasing	XXX		XXX	17,200
30.	Other term insurance	XXX	3,470	XXX	39,729,200
31.	Totals (Lines 27 to 30)	11,753	933,670	949,445	264,662,478
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	18,837	197,442
34.	Totals, whole life and endowment	9,270	1,219,187	1,175,581	111,960,739
35.	Totals (Lines 31 to 34)	21,023	2,152,857	2,143,863	376,820,658

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,152,857		376,785,340	35,319
38.	Credit Life (Group and Individual)				
39.	Group			8,724,169	
40.	Totals (Lines 36 to 39)	2,152,857		385,509,509	35,319

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	8,606	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			182	925

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	6,049,139

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Commuted value as of issue for business and as of last anniversary for inforce.

47.2 Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certifi-cates	Amount of Insurance (a)
48.	Waiver of Premium			188,100	24,490,872			18,712	973,447
49.	Disability Income			3,357	228,197				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	191,457	(b) 24,719,069		(b)	18,712	(b) 973,447

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	27	1,434		
2.	Issued during year	7	948		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	34	2,382		
	Deductions during year:				
6.	Decreased (net)	1	507		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	507		
9.	In force end of year	33	1,875		
10.	Amount on deposit	361	(a) 117,181,815		(a)
11.	Income now payable	27	868		
12.	Amount of income payable	(a) 121,076	(a) 593,824	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	63,153	282,841	531	150,409
2.	Issued during year	406	726		221
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	63,559	283,567	531	150,630
	Deductions during year:				
6.	Decreased (net)	3,460	133,847		28,457
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,460	133,847		28,457
9.	In force end of year	60,099	149,720	531	122,173
	Income now payable:				
10.	Amount of income payable	(a) 828,108,051	XXX	XXX	(a) 180,658,260
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,672,173,155	XXX	(a) 4,855,320,067
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 18,097,575	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	282,243	41,271,102			114,582	60,912,455
2.	Issued during year						
3.	Reinsurance assumed	17,699	285,033			14,804	(3,829,896)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	299,942	XXX		XXX	129,386	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	37,595	XXX		XXX	23,670	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	37,595	XXX		XXX	23,670	XXX
10.	In force end of year	262,347	(a) 41,556,134		(a)	105,716	(a) 57,082,559

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	2,806	2,133
2.	Issued during year	1	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	2,807	2,133
	Deductions During Year:		
6.	Decreased (net)	285	874
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	285	874
9.	In force end of year	2,522	1,259
10.	Amount of account balance	(a) 351,540,813	(a) 2,194,277

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(366,935,087)
2.	Current year's realized pre-tax capital gains/(losses) of $ 391,783,462 transferred into the reserve net of taxes of $ 212,610,462	179,173,000
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(161,457,799)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(349,219,886)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	27,374,850
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(376,594,736)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2014	54,477,063	15,649,321	(42,751,534)	27,374,850
2.	2015	49,213,909	39,765,669	(68,244,756)	20,734,823
3.	2016	38,632,126	29,425,714	(50,490,442)	17,567,398
4.	2017	33,443,597	23,355,971	(41,022,396)	15,777,171
5.	2018	26,512,564	17,143,528	(30,912,063)	12,744,029
6.	2019	14,711,642	10,570,038	(19,029,203)	6,252,478
7.	2020	3,004,861	6,749,158	(10,784,631)	(1,030,612)
8.	2021	(8,066,009)	5,863,915	(6,538,455)	(8,740,550)
9.	2022	(17,366,420)	4,882,818	(2,614,680)	(15,098,282)
10.	2023	(24,514,702)	3,941,003	691,270	(19,882,429)
11.	2024	(29,944,550)	2,917,433	3,669,243	(23,357,874)
12.	2025	(33,834,087)	2,279,580	5,647,246	(25,907,261)
13.	2026	(37,601,343)	2,061,144	6,944,273	(28,595,927)
14.	2027	(40,156,325)	1,837,496	7,931,203	(30,387,627)
15.	2028	(42,667,870)	1,611,307	8,911,515	(32,145,048)
16.	2029	(44,186,333)	1,327,186	9,711,821	(33,147,327)
17.	2030	(44,618,410)	1,179,428	10,037,378	(33,401,605)
18.	2031	(44,079,152)	1,073,036	10,049,634	(32,956,481)
19.	2032	(43,972,953)	982,319	10,154,839	(32,835,795)
20.	2033	(43,648,455)	879,582	10,218,174	(32,550,698)
21.	2034	(41,077,503)	771,130	9,703,030	(30,603,344)
22.	2035	(34,844,249)	706,459	8,164,303	(25,973,486)
23.	2036	(26,643,239)	683,492	6,049,849	(19,909,898)
24.	2037	(17,822,825)	656,871	3,778,299	(13,387,656)
25.	2038	(9,000,566)	651,136	1,478,229	(6,871,201)
26.	2039	(2,619,838)	620,860	(148,932)	(2,147,910)
27.	2040	(216,129)	553,504	(686,318)	(348,943)
28.	2041	(58,852)	438,626	(573,329)	(193,555)
29.	2042	(19,230)	323,748	(429,514)	(124,996)
30.	2043	28,191	208,870	(287,742)	(50,681)
31.	2044 and Later		62,661	(84,107)	(21,446)
32.	Total (Lines 1 to 31)	(366,935,087)	179,173,000	(161,457,799)	(349,219,886)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	149,409,926	28,001,997	177,411,924	62,673,828	313,361,275	376,035,102	553,447,026
2. Realized capital gains/(losses) net of taxes - General Account	8,395,630	(2,975,276)	5,420,354	45,054,240	(24,742,478)	20,311,762	25,732,116
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	9,358,500		9,358,500	(2,860,137)	71,685,721	68,825,584	78,184,084
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	58,395,624	7,260,807	65,656,431		3,104,951	3,104,951	68,761,382
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	225,559,680	32,287,528	257,847,209	104,867,930	363,409,469	468,277,399	726,124,608
9. Maximum reserve	255,990,229	31,980,229	287,970,458	111,775,055	343,246,714	455,021,770	742,992,227
10. Reserve objective	179,878,156	24,680,481	204,558,637	111,775,055	339,393,773	451,168,828	655,727,464
11. 20% of (Line 10 - Line 8)	(9,136,305)	(1,521,409)	(10,657,714)	1,381,425	(4,803,139)	(3,421,714)	(14,079,429)
12. Balance before transfers (Lines 8 + 11)	216,423,376	30,766,119	247,189,494	106,249,355	358,606,330	464,855,685	712,045,179
13. Transfers				5,525,700	(5,525,700)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(9,833,916)	(9,833,916)	(9,833,916)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	216,423,376	30,766,119	247,189,494	111,775,055	343,246,714	455,021,770	702,211,264

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	212,510,954	XXX	XXX	212,510,954	0.0000		0.0000		0.0000	
2.	1	Highest Quality	10,198,144,690	XXX	XXX	10,198,144,690	0.0004	4,079,258	0.0023	23,455,733	0.0030	30,594,434
3.	2	High Quality	7,040,860,578	XXX	XXX	7,040,860,578	0.0019	13,377,635	0.0058	40,836,991	0.0090	63,367,745
4.	3	Medium Quality	1,763,857,081	XXX	XXX	1,763,857,081	0.0093	16,403,871	0.0230	40,568,713	0.0340	59,971,141
5.	4	Low Quality	945,088,254	XXX	XXX	945,088,254	0.0213	20,130,380	0.0530	50,089,677	0.0750	70,881,619
6.	5	Lower Quality	76,257,216	XXX	XXX	76,257,216	0.0432	3,294,312	0.1100	8,388,294	0.1700	12,963,727
7.	6	In or Near Default	65,988,838	XXX	XXX	65,988,838	0.0000		0.2000	13,197,768	0.2000	13,197,768
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	20,302,707,610	XXX	XXX	20,302,707,610	XXX	57,285,455	XXX	176,537,176	XXX	250,976,433
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	17,662,991	XXX	XXX	17,662,991	0.0019	33,560	0.0058	102,445	0.0090	158,967
12.	3	Medium Quality	282,402	XXX	XXX	282,402	0.0093	2,626	0.0230	6,495	0.0340	9,602
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	15,088,970	XXX	XXX	15,088,970	0.0432	651,844	0.1100	1,659,787	0.1700	2,565,125
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	33,034,363	XXX	XXX	33,034,363	XXX	688,030	XXX	1,768,727	XXX	2,733,694
		SHORT - TERM BONDS										
18.		Exempt Obligations	24,010,229	XXX	XXX	24,010,229	0.0000		0.0000		0.0000	
19.	1	Highest Quality	18,273,053	XXX	XXX	18,273,053	0.0004	7,309	0.0023	42,028	0.0030	54,819
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	42,283,282	XXX	XXX	42,283,282	XXX	7,309	XXX	42,028	XXX	54,819
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	55,001,350	XXX	XXX	55,001,350	0.0004	22,001	0.0023	126,503	0.0030	165,004
27.	1	Highest Quality	934,764	XXX	XXX	934,764	0.0004	374	0.0023	2,150	0.0030	2,804
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	55,936,114	XXX	XXX	55,936,114	XXX	22,374	XXX	128,653	XXX	167,808
34.		Total (Lines 9 + 17 + 25 + 33)	20,433,961,368	XXX	XXX	20,433,961,368	XXX	58,003,169	XXX	178,476,584	XXX	253,932,754

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,756,735,133		XXX	1,756,735,133	0.0010	1,756,735	0.0050	8,783,676	0.0065	11,418,778
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,191,542,819		XXX	1,191,542,819	0.0035	4,170,400	0.0100	11,915,428	0.0130	15,490,057
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	97,848,627		XXX	97,848,627	0.0060	587,092	0.0175	1,712,351	0.0225	2,201,594
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	53,289,142		XXX	53,289,142	0.0105	559,536	0.0300	1,598,674	0.0375	1,998,343
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,099,415,722		XXX	3,099,415,722	XXX	7,073,763	XXX	24,010,129	XXX	31,108,772
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,099,415,722		XXX	3,099,415,722	XXX	7,073,763	XXX	24,010,129	XXX	31,108,772

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	727,758,426	XXX	XXX	727,758,426	0.0000		0.1500 (a)	109,163,764	0.1500 (a)	109,163,764
2.		Unaffiliated - Private	16,320,572	XXX	XXX	16,320,572	0.0000		0.1600	2,611,292	0.1600	2,611,292
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	594,260,018	XXX	XXX	594,260,018	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,338,339,016			1,338,339,016	XXX		XXX	111,775,055	XXX	111,775,055
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties	27,033,392			27,033,392	0.0000		0.0750	2,027,504	0.0750	2,027,504
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	27,033,392			27,033,392	XXX		XXX	2,027,504	XXX	2,027,504
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	35,281,501	XXX	XXX	35,281,501	0.0004	14,113	0.0023	81,147	0.0030	105,845
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality	33,730,847	XXX	XXX	33,730,847	0.0432	1,457,173	0.1100	3,710,393	0.1700	5,734,244
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	69,012,349	XXX	XXX	69,012,349	XXX	1,471,285	XXX	3,791,541	XXX	5,840,089
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other	7,907,239		XXX	7,907,239	0.0060	47,443	0.0175	138,377	0.0225	177,913
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	7,907,239		XXX	7,907,239	XXX	47,443	XXX	138,377	XXX	177,913
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	7,907,239		XXX	7,907,239	XXX	47,443	XXX	138,377	XXX	177,913

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private	1,423,275,415	XXX	XXX	1,423,275,415	0.0000		0.1600	227,724,066	0.1600	227,724,066
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	387,750,618	XXX	XXX	387,750,618	0.0000		0.1600	62,040,099	0.1600	62,040,099
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,811,026,034	XXX	XXX	1,811,026,034	XXX		XXX	289,764,165	XXX	289,764,165
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	490,051,954			490,051,954	0.0000		0.0750	36,753,897	0.0750	36,753,897
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	490,051,954			490,051,954	XXX		XXX	36,753,897	XXX	36,753,897
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	250,332,132			250,332,132	0.0063	1,577,092	0.0120	3,003,986	0.0190	4,756,311
77.		Guaranteed State Low Income Housing Tax Credit	657,567			657,567	0.0003	197	0.0006	395	0.0010	658
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit	327,189			327,189	0.0273	8,932	0.0600	19,631	0.0975	31,901
80.		Total LIHTC (Sum of Lines 75 through 79)	251,316,888			251,316,888	XXX	1,586,222	XXX	3,024,011	XXX	4,788,869
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	29,955,980	XXX		29,955,980	0.0000		0.1300	3,894,277	0.1300	3,894,277
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	29,955,980	XXX		29,955,980	XXX		XXX	3,894,277	XXX	3,894,277
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	2,659,270,443			2,659,270,443	XXX	3,104,951	XXX	337,366,268	XXX	341,219,210

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
30275#AK7	R	BRSDNY-VN-8	CDS CN9297281 ON CDS CN9297281 ON 5 MUNI	1FE	99,847,426	39,939	229,649	299,542
12513#YS4	R	Z91EYN-ZP-2	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	2FE	80,757,715	153,440	468,395	726,819
30275#AK7	CN	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,966,628			
30275#AK7	CN	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,931,264			
30275#AK7	CN	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,983,035			
30275#AK7	CN	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,966,499			
30275#AK7	CN	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000			
12513#YS4	CN	081437-AH-8	BEMIS COMPANY INC	2FE	10,004,313			
12513#YS4	CN	202795-HZ-6	COMMONWEALTH EDISON	1FE	10,048,889			
12513#YS4	CN	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,916,149			
12513#YS4	CN	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,752,419			
12513#YS4	CN	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	20,035,945			
0199999. Subtotal Default Component - Other Than Mortgage					361,210,281	193,379	698,044	1,026,362
0599999 - Total					361,210,281	193,379	698,044	1,026,362

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
700628966R	774880206	MI	2013	100,000	3,375		Coverage terminated
793347317	774844542	TX	2012	50,000	5,000		Coverage question
740006454	774883748	OK	2014	5,000			Coverage question
0199999. Death Claims - Ordinary				155,000	8,375		XXX
0599999. Death Claims - Disposed Of				155,000	8,375		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				155,000	8,375		XXX
738875936	774881585	TX	2014	500,000		500,000	Coverage question
05TS003400	774871598	CA	2014	150,000		150,000	Coverage terminated
2799999. Death Claims - Ordinary				650,000		650,000	XXX
3199999. Death Claims - Resisted				650,000		650,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				650,000		650,000	XXX
5399999 - Totals				805,000	8,375	650,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	(127,732,010)	XXX	18,604,991	XXX		XXX		XXX	17,029	XXX	(146,373,269)	XXX	19,238	XXX		XXX		XXX
2. Premiums earned	(122,688,649)	XXX	18,474,599	XXX		XXX		XXX	17,754	XXX	(141,200,250)	XXX	19,248	XXX		XXX		XXX
3. Incurred claims	45,246,020	(36.9)	18,073,261	97.8					12,111	68.2	27,159,100	(19.2)	10,020	52.1	(8,471)			
4. Cost containment expenses	119,925	(0.1)	22,729	0.1							97,196	(0.1)						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	45,365,945	(37.0)	18,095,990	98.0					12,111	68.2	27,256,296	(19.3)	10,020	52.1	(8,471)			
6. Increase in contract reserves	(194,827,260)	158.8	(795,213)	(4.3)					(11,614)	(65.4)	(194,020,332)	137.4	(101)	(0.5)				
7. Commissions (a)	12,191,695	(9.9)	3,919,842	21.2					(170)	(1.0)	8,305,496	(5.9)	144	0.7	(33,616)			
8. Other general insurance expenses	12,930,882	(10.5)	2,938,881	15.9					7,071	39.8	9,823,007	(7.0)	11,708	60.8	29		150,185	
9. Taxes, licenses and fees	2,635,632	(2.1)	913,585	4.9					423	2.4	1,677,468	(1.2)	235	1.2	33,579		10,342	
10. Total other expenses incurred	27,758,208	(22.6)	7,772,308	42.1					7,324	41.3	19,805,971	(14.0)	12,086	62.8	(8)		160,527	
11. Aggregate write-ins for deductions	(1,079,620)	0.9	(414,460)	(2.2)						0.0	(665,160)	0.5					1	
12. Gain from underwriting before dividends or refunds	94,078	(0.1)	(6,184,025)	(33.5)					9,934	56.0	6,422,976	(4.5)	(2,758)	(14.3)	8,480		(160,528)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	94,078	(0.1)	(6,184,025)	(33.5)					9,934	56.0	6,422,976	(4.5)	(2,758)	(14.3)	8,480		(160,528)	
DETAILS OF WRITE-INS																		
1101. Mean Reserve Adjustment	(1,144)	0.0	(1,144)	0.0														
1102. Fines and Penalties	62	0.0	16	0.0							46	0.0					1	
1103. Transfer to IMR - Reinsurance	(1,078,538)	0.9	(413,332)	(2.2)						0.0	(665,206)	0.5						
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(1,079,620)	0.9	(414,460)	(2.2)						0.0	(665,160)	0.5					1	

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			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	1,093,183	686,416			1,100	403,919	1,747		
2. Advance premiums	1,103,071	137,856			1,098	963,083	1,035		
3. Reserve for rate credits									
4. Total premium reserves, current year	2,196,255	824,272			2,198	1,367,002	2,782		
5. Total premium reserves, prior year	7,395,401	783,932			2,923	6,605,754	2,792		
6. Increase in total premium reserves	(5,199,146)	40,340			(725)	(5,238,752)	(10)		
B. Contract Reserves:									
1. Additional reserves (a)	73,141,743	51,129,471			49,135	21,961,813	1,324		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	73,141,743	51,129,471			49,135	21,961,813	1,324		
4. Total contract reserves, prior year.	267,969,003	51,924,684			60,749	215,982,145	1,425		
5. Increase in contract reserves	(194,827,260)	(795,213)			(11,614)	(194,020,332)	(101)		
C. Claim Reserves and Liabilities:									
1. Total current year	43,259,363	28,532,344			109,425	14,601,770	15,825		
2. Total prior year	43,253,980	27,744,286			141,323	15,353,015	6,885	8,471	
3. Increase	5,383	788,058			(31,898)	(751,246)	8,940	(8,471)	
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	22,506,529	11,086,516			21,696	11,398,238	80		
1.2 On claims incurred during current year	22,734,109	6,198,688			22,313	16,512,108	1,000		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	20,148,620	16,757,768			2,118	3,388,295	440		
2.2 On claims incurred during current year	23,110,743	11,774,576			107,307	11,213,475	15,385		
3. Test:									
3.1 Lines 1.1 and 2.1	42,655,149	27,844,283			23,813	14,786,533	520		
3.2 Claim reserves and liabilities, December 31, prior year	43,253,980	27,744,286			141,323	15,353,015	6,885	8,471	
3.3 Line 3.1 minus Line 3.2	(598,831)	99,997			(117,510)	(566,483)	(6,365)	(8,471)	
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	129,920,452	(16,454,854)			(19,427)	146,413,971	(19,238)		
2. Premiums earned	124,928,694	(16,364,837)			(20,152)	141,332,931	(19,248)		
3. Incurred claims	34,431,778	8,160,819			15,166	26,245,773	10,020		
4. Commissions	13,663,214	5,357,499			75	8,305,497	144		
B. Reinsurance Ceded:									
1. Premiums written	(24,450,048)	(22,645,711)			(2,398)	(940,046)		(830,825)	(31,069)
2. Premiums earned	(24,638,132)	(22,820,382)			(2,398)	(946,988)		(837,252)	(31,113)
3. Incurred claims	15,950,528	15,095,963			3,055	601,312		248,701	1,496
4. Commissions	1,471,520	1,437,657			245	1		33,616	

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(101,084)		26,865,854	26,764,770
2. Beginning Claim Reserves and Liabilities	472,579		33,386,685	33,859,264
3. Ending Claim Reserves and Liabilities	368,375		34,859,668	35,228,043
4. Claims Paid	3,120		25,392,872	25,395,992
B. Assumed Reinsurance:				
5. Incurred Claims	247,390		34,184,389	34,431,778
6. Beginning Claim Reserves and Liabilities	307,428		16,632,680	16,940,108
7. Ending Claim Reserves and Liabilities	214,172		16,911,582	17,125,753
8. Claims Paid	340,646		33,905,486	34,246,133
C. Ceded Reinsurance:				
9. Incurred Claims	(105,199)		16,055,727	15,950,528
10. Beginning Claim Reserves and Liabilities	516,248		7,038,069	7,554,317
11. Ending Claim Reserves and Liabilities	411,049		8,684,734	9,095,783
12. Claims Paid			14,409,062	14,409,062
D. Net:				
13. Incurred Claims	251,504		44,994,516	45,246,020
14. Beginning Claim Reserves and Liabilities	263,759		42,981,296	43,245,055
15. Ending Claim Reserves and Liabilities	171,497		43,086,516	43,258,013
16. Claims Paid	343,766		44,889,297	45,233,063
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	371,429		44,994,516	45,365,945
18. Beginning Reserves and Liabilities	263,759		42,981,296	43,245,055
19. Ending Reserves and Liabilities	171,497		43,086,516	43,258,013
20. Paid Claims and Cost Containment Expenses	463,691		44,889,297	45,352,988

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	OTH/I			3,430,765			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	539,834,809	1,454,071	2,215,624	9,975,471		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	ACO/I		32,117,598	481,957			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	ACO/I		21,378,482		210,063		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	2,927,104	256,830	27,116			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	CO/I	258,901	126,252	14,790			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	1,355,283,234	144,164,201	11,017,617	2,289,663		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	49,374,604	1,113,609	529,621	150,000		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	4,756,096,784		8,936,932	2,936,456		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	10,036,019,710		37,008,797	12,409,932		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	ACO/I		23,903,932	268,400	33,803		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/G	1,531,106	1,201,186	2,099	72,915		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/I	1,083,856	3,980,929		24,156		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G			(699,990,693)			
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I			(6,363,164,762)			
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G			(89,816,114)			
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I			(3,630,575,928)			
0299999. General Account - U.S. Affiliates - Other						16,742,410,108	229,697,090	(10,719,613,779)	28,102,459		
0399999. Total General Account - U.S. Affiliates						16,742,410,108	229,697,090	(10,719,613,779)	28,102,459		
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						16,742,410,108	229,697,090	(10,719,613,779)	28,102,459		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/G		34,539,510	210,282	(4,235)		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/I		791,432				
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/G		2,036,070	(11,587)			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/I		145,652,644	2,273,194			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/G	919,660	654,232	11,525			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	660,366,497	131,221,777	6,879,580	2,989,530		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G		51,145,004	900	28,905		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I		957,875,602	392,088	242,387		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	1,054,738,497	52,077,161	3,775,599	378,181		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	270,048,472,301	4,080,808,239	661,497,327	52,863,561		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	ACO/I		10,615,481	75,679			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G		84,514	75			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I		46,465,058	181,583	12,598		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	98,477,589	4,310,877	109,687			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	5,224,375,802	347,979,912	37,935,951	3,240,907		
0899999. General Account - U.S. Non-Affiliates						277,087,350,347	5,866,257,512	713,331,883	59,751,834		
1099999. Total General Account - Non-Affiliates						277,087,350,347	5,866,257,512	713,331,883	59,751,834		
1199999. Total General Account						293,829,760,454	6,095,954,603	(10,006,281,896)	87,854,293		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	AMCO/I			152,877		112,172,443	
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	MCO/I	16,307,294				8,246,478	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			135,235			
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			1,996,044			
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G			570,262			
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I			18,846,910			
1399999. Separate Accounts - U.S. Affiliates - Other						16,307,294		21,701,327		120,418,921	
1499999. Total Separate Accounts - U.S. Affiliates						16,307,294		21,701,327		120,418,921	
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates						16,307,294		21,701,327		120,418,921	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/G			18,153		11,462,478	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/I					176,959	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			212,131		45,032,968	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			3,962,090		698,809,492	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	426,888,004		1,530,882		19,409,878	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	11,047,734,615		42,248,656		416,851,955	
1999999. Separate Accounts - U.S. Non-Affiliates						11,474,622,619		47,971,913		1,191,743,731	

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
2199999. Total Separate Accounts - Non-Affiliates						11,474,622,619		47,971,913		1,191,743,731	
2299999. Total Separate Accounts						11,490,929,913		69,673,240		1,312,162,653	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						305,320,690,367	6,095,954,603	(9,936,608,656)	87,854,293	1,312,162,653	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						305,320,690,367	6,095,954,603	(9,936,608,656)	87,854,293	1,312,162,653	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
19232	36-0719665	06/01/1992	Allstate Insurance Company	IL	CO/G			153,527			
70874	36-2608394	01/01/1991	Allstate Life Insurance Company of New York	NY	OTH/I	19,478	3,974	34,706	51,287		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	16,371,932	17,763	728,768	2,812,612		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	52,926,440	339,222	22,562,567	10,423,812		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	(199,618,704)					
0299999. U.S. Affiliates - Other						(130,300,854)	360,960	23,479,568	13,287,712		
0399999. Total - U.S. Affiliates						(130,300,854)	360,960	23,479,568	13,287,712		
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						(130,300,854)	360,960	23,479,568	13,287,712		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	324,517	51,621	1,058,472	94,306		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	25,509					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	59,944					
0899999. U.S. Non-Affiliates						409,970	51,621	1,058,472	94,306		
1099999. Total - Non-Affiliates						409,970	51,621	1,058,472	94,306		
1199999. Total U.S. (Sum of 0399999 and 0899999)						(129,890,884)	412,581	24,538,039	13,382,018		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						(129,890,884)	412,581	24,538,039	13,382,018		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		6,229,043
0199999. Life and Annuity - U.S. Affiliates - Captive						6,229,043
0399999. Total Life and Annuity - U.S. Affiliates						6,229,043
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						6,229,043
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX		405,846
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX		2,324,731
60895	35-0145825	10/05/2001	American United Life	IN	150,216	431,400
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI		3,837,280
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	35,037	144,400
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	100,123	27,500
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	12,521	78,350
86258	13-2572994	01/15/2001	General Re Life Corporation	CT		8,000
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL		80,000
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN		100,000
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	333,454	242,573
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	245,028	180,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN		30,000
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	647,991	320,362
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	150,097	95,000
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	574,527	784,950
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	570,154	350,362
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	20,079	
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	112,776	45,000
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	332,301	340,365
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	465,207	315,000
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	368,931	839,250
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	482,428	2,539,850
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	155,179	342,050
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO		3,837,280
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	294	291,660
64688	75-6020048	10/12/2009	SCOR GLOBAL LIFE AMERICAS REINS CO	DE	150,370	80,000
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	MO	110,567	611,400
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	MO	20,000	
87572	23-2038295	07/01/1991	Scottish Re (U.S.) Inc.	DE	152,444	
87572	23-2038295	05/01/1997	Scottish Re (U.S.) Inc.	DE	401,002	268,573
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc.	DE	195,090	150,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc.	DE		701,160
68713	84-0499703	10/01/1991	Security Life of Denver	CO	10,039	
68713	84-0499703	05/01/1995	Security Life of Denver	CO	78,709	45,000
68713	84-0499703	03/01/1999	Security Life of Denver	CO	30,000	20,000
68713	84-0499703	01/01/2000	Security Life of Denver	CO	149,951	695,700
68713	84-0499703	10/15/2002	Security Life of Denver	CO	452,302	684,740
68713	84-0499703	12/31/2002	Security Life of Denver	CO	560,732	745,282
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	CT	100,015	
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	CT	78,709	
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	CT	799,607	360,573
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	CT	434,796	245,362
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	145,028	130,000
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	302,936	604,600
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	CT	501,343	425,000
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	CT	302,959	300,000
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	CT		200,000
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	7,033	
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	155,069	166,100
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	259,243	599,100
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	59,534	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	79,698	
0899999. Life and Annuity - U.S. Non-Affiliates					10,293,518	25,023,799
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU		40,000
0999999. Life and Annuity - Non-U.S. Non-Affiliates						40,000
1099999. Total Life and Annuity - Non-Affiliates					10,293,518	25,063,799
1199999. Total Life and Annuity					10,293,518	31,292,842
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX		1,011,750
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN		1,715
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc.	DE		2,140,200
41211	59-2174734	01/01/2004	Triton Insurance Company	TX		4,847,888
1999999. Accident and Health - U.S. Non-Affiliates						8,001,553
2199999. Total Accident and Health - Non-Affiliates						8,001,553
2299999. Total Accident and Health						8,001,553
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					10,293,518	39,254,396
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						40,000
9999999 Totals - Life, Annuity and Accident and Health					10,293,518	39,294,396

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	OL	28,990,208	2,790,624	2,917,485	1,451,687				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/G	OL	766,311,450	43,341,041	45,277,891	13,040,494				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/I	OL	61,477,270	161,012	169,015	816,664				
60895	35-0145825	01/01/1992	American United Life	IN	CO/I	OL	1,951,250	10,973	11,849					
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	OL	2,038,988,313	26,736,506	2,075,265	2,337,954				
60895	35-0145825	01/01/1992	American United Life	IN	YRT/I	OL	14,002,150							
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	OL	15,489,385	64,171		23,624				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	OL	64,818,841	163,735	35,372	246,522				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	OL	5,700,000	3,544	2,933	1,951				
80659	38-0397420	07/29/2004	Canada Life Assurance Company	MI	YRT/I	OL	19,861,106	96,647		72,969				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	OL	454,932,540	2,276,789	2,297,445	706,201				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	16,594,168	63,834	64,085	48,631				
68276	48-1024691	01/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	1,548,816	4,678		3,870				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	OL	11,133,984	53,181		23,004				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	OL	778,314,447	9,649,820		1,882,191				
68276	48-1024691	11/05/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,953,615	14,069		12,504				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	OL	195,802,061	698,231	616,052	232,298				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	OL	1,558,728	29,858	29,288	30,434				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	13,474,425	163,933	167,043	355,728				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	OL	5,717,944	49,640	46,938	95,572				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	OL	7,196,250	20,473		9,934				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	OL	310,433,309	1,206,383		845,712				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	OL	30,513,844	114,927		87,875				
86258	13-2572994	01/17/2005	General Re Life Corporation	CT	YRT/I	OL	20,126,359	17,364		20,526				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	149,189,829	99,158	5,762	58,316				
88340	59-2859797	01/23/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,191,036	46		233				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN	CO/I	OL	658,430	101,167	170,882	1,782				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	OL	9,710,000	50,053	44,866	92,369				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	OL	1,497,316,542	10,052,394	9,398,279	2,878,462				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	OL	240,494,887	2,566,614	536,630	563,251				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	IN	YRT/I	OL	40,109	460	421	692				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	OL	42,127,858	411,908	452,596	834,560				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	IN	YRT/I	OL	581,629	9,351	8,681	4,749				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	OL	8,289,750	42,861	61,246	78,475				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN	YRT/I	OL	10,506,380	72,207	71,842	110,648				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	OL	383,111	3,472		2,595				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/G	OL	273,000	2,146		4,665				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	OL	751,473,944	4,354,985		2,893,979				
65676	35-0472300	06/01/1996	Lincoln National Life Insurance	IN	YRT/I	OL	54,168	155		1,261				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance	IN	YRT/I	OL	62,500			451				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	OL	2,101,376	7,349		15,990				
65676	35-0472300	06/01/1988	Lincoln National Life Insurance	IN	YRT/I	OL	125,000	51		497				
65676	35-0472300	06/15/1991	Lincoln National Life Insurance	IN	YRT/I	OL	8,422,840	8,238		31,952				
65676	35-0472300	05/01/1999	Lincoln National Life Insurance	IN	YRT/I	OL	4,208,602	848		2,556				
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G	OL		437,962	504,164					
66346	58-0828824	07/01/1994	Munich American Reassurance	GA	CO/I	OL	770,792	5,308	6,074	3,001				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	OL	1,699,240,944	11,083,202	10,876,606	2,631,707				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	OL	5,974,330,336	72,706,202	10,548,791	10,604,770				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	OL	1,378,968			10,634				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	OL	85,908,001	92,757	12,627	99,677				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	OL	1,008,828,804	5,864,560		2,500,525				
65978	13-5581829	01/01/2000	Munich American Reassurance	NY	CO/G	OL	35,831,746	155,983		84,676				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	OL	891,238	4,239		11,140				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	OL	103,719,599	253,949		161,786				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/G	OL	217,727	339		382				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/G	VGAA		706,529,726	723,273,474	2,966,682		1,050,863		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I	VGAA		563,803,527	589,145,160	9,062,489		309,516		
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	4,705,000	2,602	2,038	(150,413)				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	OL	1,951,250	10,973	11,849	9,487				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO	CO/I	OL	1,562,281	10,946	12,511	6,193				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	OL	3,514,874,611	23,664,502	22,650,724	6,073,126				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	5,528,938,690	79,376,198	7,174,708	9,732,639				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	OL	1,682,667,917	6,936,817	6,468,181	2,232,929				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	OL	834,603,744	1,342,330	977,031	2,778,784				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	11,522,808	87,159	104,825	190,200				
93572	43-1235868	06/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,898,580			22,341				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	7,000,186	75,181	123,782	39,642				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	18,926,224	137,598	133,598	201,685				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	OL	14,002,150			111,124				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	10,208	101	92	204				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	1,378,968			10,634				
93572	43-1235868	05/05/2003	RGA Reinsurance Company	MO	YRT/I	OL	350,000		18,721	27,647				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	OL	75,334,201	183,522	76,025	288,302				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	OL	12,200,000	3,612	2,958	3,052				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	OL	21,526,875	109,193		48,861				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	OL	698,083,822	3,838,464		1,625,581				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	OL	936,896,431	5,548,126		2,669,337				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	OL	39,975,555	156,135		77,121				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	OL	13,212,027,013	225,692,903		25,773,839				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	OL	21,526,875	109,193		48,861				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	OL	1,779,318,596	10,125,074		4,073,181				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/G	OL	5,234,817	26,717		13,171				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	232,369,642	1,282,284		574,748				
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	6,949,022	30,158		22,755				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	OL	17,704,421	85,882		46,457				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	OL	75,676,177	278,026		295,427				
93572	43-1235868	02/03/2003	RGA Reinsurance Company	MO	YRT/I	OL	21,687,230	58,451						
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	OL	1,378,968			10,634				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	OL	22,625,265	19,871	16,991					
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	OL	14,800,007	47,297	38,257	51,880				
97071	13-3126819	01/01/1990	SCOR Global Life USA Reinsurance Company	MO	CO/I	OL	360,000	1,982	4,349	1,026				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	MO	CO/I	OL	1,387,524	9,882	10,718	5,585				
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	MO	CO/I	OL	31,888,280	1,296,979	1,361,946	121,933				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	MO	CO/I	OL	1,962,553,693	27,326,509	1,619,503	3,733,823				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	MO	DIS/I	OL		534,517	481,085	107,721				
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	12,463,425	79,775	79,115	129,215				
97071	13-3126819	05/01/1994	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	10,208	101	92	204				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	MO	CO/G	OL	10,709,635	44,622		24,179				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	MO	CO/I	OL	236,349,637	3,200,199		1,123,672				
64688	75-6020048	10/12/2009	SCOR GLOBAL LIFE AMERICAS REINS CO	DE	YRT/I	OL	216,315,460	167,681		158,110				
64688	75-6020048	02/01/2011	SCOR GLOBAL LIFE AMERICAS REINS CO	DE	YRT/I	OL	30,338,007	45,903		62,381				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc.	DE	CO/G	OL	1,007,983,000	34,378,235	35,799,240	14,884,973				
87572	23-2038295	07/01/1991	Scottish Re (U.S.) Inc.	DE	CO/I	OL	875,000	901	4,598	64,839				
87572	23-2038295	04/01/1994	Scottish Re (U.S.) Inc.	DE	CO/I	OL	7,178,260	31,326	42,157	29,775				
87572	23-2038295	04/01/1995	Scottish Re (U.S.) Inc.	DE	CO/I	OL	756,763	5,192	5,871	2,965				
87572	23-2038295	09/01/1996	Scottish Re (U.S.) Inc.	DE	CO/I	OL	9,750,000	48,975	49,078	87,407				
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc.	DE	CO/I	OL	1,449,321,152	9,646,793	9,137,629	2,560,673				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc.	DE	CO/I	OL	114,410,000	229,379	238,067	1,135,195		2,104,767		
87572	23-2038295	09/09/1987	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	26,952,909	154,687	147,766	300,153				

SCHEDULE S - PART 3 - SECTION 1

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	05/01/1988	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	485,913	3,460	3,588	6,269				
87572	23-2038295	07/01/1991	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	8,789,839	90,645	94,810	146,968				
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	4,000	31	141	(663)				
87572	23-2038295	05/01/1994	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	329,142	1,845	1,659	3,907				
87572	23-2038295	09/01/1996	Scottish Re (U.S.) Inc.	DE	YRT/I	OL	15,600,622	96,294	110,869	137,821				
87572	23-2038295	05/01/1997	Scottish Re (U.S.) Inc.	DE	CO/G	OL	21,526,875	109,193		48,861				
87572	23-2038295	05/01/1997	Scottish Re (U.S.) Inc.	DE	CO/I	OL	1,414,230,129	7,969,251		3,546,573				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	OL	91,602,541	1,741,582	1,509,261	631,397				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	OL	3,306,492,760	52,924,226	1,343,722	5,958,959				
68713	84-0499703	10/01/1991	Security Life of Denver	CO	YRT/I	OL	7,867,340	53,130	53,662	76,356				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	OL	8,195,680	130,036	118,824	78,209				
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	OL	81,122	517	472	735				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	OL	20,841,212	242,559	241,227	231,530				
68713	84-0499703	06/01/1996	Security Life of Denver	CO	YRT/I	OL	16,582,953	25,168		6,344				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	OL	3,923,481	19,011		17,381				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	OL	891,238	4,239		11,140				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	OL	5,234,817	26,717		13,171				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	OL	247,354,082	1,430,519		969,063				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	OL	14,031,629	52,090		28,900				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	OL	2,744,750,152	78,354,506		9,716,501				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	OL	85,066,462	2,392,861		440,482				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	OL	2,800,149,689	46,443,441		12,013,365				
68713	84-0499703	01/15/1999	Security Life of Denver	CO	YRT/I	OL	2,652,560	10,597		12,377				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/G	OL	122,084,866	4,057,021		487,348				
68713	84-0499703	01/01/1984	Security Life of Denver	CO	YRT/I	OL	125,000	51		497				
68713	84-0499703	06/15/1991	Security Life of Denver	CO	YRT/I	OL	1,355,108	12,140		44,792				
68713	84-0499703	05/15/1999	Security Life of Denver	CO	YRT/I	OL	8,628,872	8,527		10,620				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	1,174,331,910	8,031,368	7,634,628	2,288,579				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	3,654,743,390	50,690,358	5,728,843	7,885,887				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	374,660,554	6,362,767	763,977					
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	107,593	1,714	1,589					
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	690,665	8,456	8,799	22,880				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	4,422,342	32,695	36,903	49,129				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	10,963,151	107,216	182,779	150,009				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	13,729,742	108,236	100,555	203,090				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	12,367,772	91,527	97,456	146,677				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	1,308,700	6,766	7,172	10,330				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	1,559,578	12,095	151	17,552				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	477,665,472	349,483	24,958	284,021				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	CT	CO/G	OL	21,586,625	111,306		60,653				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	1,400,379,490	7,986,121		4,587,108				
82627	06-0839705	01/15/1999	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	1,522,337	4,611		5,916				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	CO/G	OL	17,144,903	73,019		64,873				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	11,392,222,592	145,852,776		16,022,068				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	33,185,862	56,707		65,794				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	2,802,710,554	19,503,431		2,776,949				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	2,115,750	41,028		15,372				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/G	OL	5,764,817	28,477		23,027				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	251,014,580	1,404,298		962,620				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	CT	YRT/G	OL	21,586,625	111,306		60,653				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	710,475,067	3,946,992		2,186,465				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	774,470,242	4,780,234		2,279,756				
82627	06-0839705	02/15/1999	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	4,208,602	848		2,556				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	4,150,000	6,902		672,032				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	OL	1,201,798,693	8,093,723	7,633,683	2,328,533				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	OL	2,141,617,371	9,131,822	8,256,392	3,638,739				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	OL	12,471,857	178,004	186,706	64,761				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	OL	49,890,698	408,841	431,151	517,090				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	OL	55,945,362	1,017,900	971,877	1,737,329				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G	VGAA		3,046,260	3,324,383	263,042				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/G	VGAA		21,666	19,496	6,268				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/I	VGAA		1,315,700	990,402	81,679				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/I	VGAA		9,255	9,462	447				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	OL	4,471,761	78,698	92,016	106,369				
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	16,699,970	140,214	153,180	133,505				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	28,220,287	746,671	681,126	341,683				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	6,107,414	231,634	230,772	521,239				
0899999. General Account - Authorized U.S. Non-Affiliates							88,079,720,508	2,373,226,386	1,526,668,957	224,728,137		3,465,146		
1099999. Total General Account - Authorized Non-Affiliates							88,079,720,508	2,373,226,386	1,526,668,957	224,728,137		3,465,146		
1199999. Total General Account Authorized							88,079,720,508	2,373,226,386	1,526,668,957	224,728,137		3,465,146		
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/G	XXXL	6,916,500	37,712	63,854	36,266				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/I	XXXL	54,365,743,994	731,439,094	691,982,073	113,356,998				
1299999. General Account - Unauthorized U.S. Affiliates - Captive							54,372,660,494	731,476,806	692,045,928	113,393,264				
1499999. Total General Account - Unauthorized U.S. Affiliates							54,372,660,494	731,476,806	692,045,928	113,393,264				
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates							54,372,660,494	731,476,806	692,045,928	113,393,264				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	OL	69,344,916	42,198	2,250	27,452				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							69,344,916	42,198	2,250	27,452				
2199999. Total General Account - Unauthorized Non-Affiliates							69,344,916	42,198	2,250	27,452				
2299999. Total General Account Unauthorized							54,442,005,410	731,519,004	692,048,178	113,420,716				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							142,521,725,918	3,104,745,390	2,218,717,135	338,148,853		3,465,146		
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/G	VSAA				2,762,922		19,493,911	2,393,202,083	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/I	VSAA				7,477,732			2,167,774,531	
4299999. Separate Accounts - Authorized U.S. Non-Affiliates										10,240,654		19,493,911	4,560,976,615	
4499999. Total Separate Accounts - Authorized Non-Affiliates										10,240,654		19,493,911	4,560,976,615	
4599999. Total Separate Accounts Authorized										10,240,654		19,493,911	4,560,976,615	
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified										10,240,654		19,493,911	4,560,976,615	
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							142,452,381,002	3,104,703,192	2,218,714,884	348,362,055		22,959,057	4,560,976,615	

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							69,344,916	42,198	2,250	27,452				
9999999 - Totals							142,521,725,918	3,104,745,390	2,218,717,135	348,389,507		22,959,057	4,560,976,615	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
60518	52-0696632	10/31/2003	American Health and Life Insurance Co	TX	CO/G				683,546				
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN	CO/I		197	2,424	74,918				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	CO/G				368,375				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/G		2,603,109		24,371,069		1,018,496		
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/I		169,881						
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	CT	CO/I		2,201						
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/G		20,047,073	2,095,285	44,553,771				
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/I		1,631,944	156,672	4,226,024				
0899999. General Account - Authorized U.S. Non-Affiliates							24,454,406	2,254,380	74,277,703		1,018,496		
1099999. Total General Account - Authorized Non-Affiliates							24,454,406	2,254,380	74,277,703		1,018,496		
1199999. Total General Account Authorized							24,454,406	2,254,380	74,277,703		1,018,496		
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							24,454,406	2,254,380	74,277,703		1,018,496		
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							24,454,406	2,254,380	74,277,703		1,018,496		
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							24,454,406	2,254,380	74,277,703		1,018,496		

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	731,476,806	6,229,043		737,705,849			765,700,765				737,705,849
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				731,476,806	6,229,043		737,705,849		XXX	765,700,765				737,705,849
0399999. Total General Account - Life and Annuity U.S. Affiliates				731,476,806	6,229,043		737,705,849		XXX	765,700,765				737,705,849
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates				731,476,806	6,229,043		737,705,849		XXX	765,700,765				737,705,849
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	42,198	40,000		82,198	50,000						50,000
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				42,198	40,000		82,198	50,000	XXX					50,000
1099999. Total General Account - Life and Annuity Non-Affiliates				42,198	40,000		82,198	50,000	XXX					50,000
1199999. Total General Account Life and Annuity				731,519,004	6,269,043		737,788,047	50,000	XXX	765,700,765				737,755,849
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				731,519,004	6,269,043		737,788,047	50,000	XXX	765,700,765				737,755,849
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				731,476,806	6,229,043		737,705,849		XXX	765,700,765				737,705,849
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				42,198	40,000		82,198	50,000	XXX					50,000
9999999 - Totals				731,519,004	6,269,043		737,788,047	50,000	XXX	765,700,765				737,755,849

(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
	2	031202084	Bank of America, N. A.	11,719
	2	071000013	J.P. Morgan Chase Bank, N. A.	6,406
	2	021272655	CitiBank, N.A.	5,313
	2	071904779	U.S. Bank, National Association	5,313
	2	031000503	Wells Fargo Bank, National Association	5,313
	2	026002574	Barclays Bank PLC	5,313
	2	021000018	The Bank of New York Mellon	5,313
	2	066010296	Lloyds TSB Bank PLC	5,313

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2014	2 2013	3 2012	4 2011	5 2010
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	372,844	256,236	278,060	289,837	318,963
2.	Commissions and reinsurance expense allowances	62,520	143,054	179,888	24,190	33,080
3.	Contract claims	499,120	375,160	394,405	418,808	392,058
4.	Surrender benefits and withdrawals for life contracts	779,720	880,850	881,596	1,099,903	1,013,521
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(946,537)	(1,019,140)	(995,090)	(1,245,588)	(1,176,060)
7.	Increase in aggregate reserve for life and accident and health contracts	885,588	(182,762)	487	183,801	(46,610)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	51,892	51,836	57,737	62,116	72,503
9.	Aggregate reserves for life and accident and health contracts	3,181,263	2,295,675	2,478,436	2,477,950	2,294,148
10.	Liability for deposit-type contracts	14	15	22	119	316
11.	Contract claims unpaid	39,294	23,901	31,291	39,693	35,807
12.	Amounts recoverable on reinsurance	10,294	2,219	1,889	3,196	5,358
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	4,574	3,399	3,785	3,934	3,876
16.	Unauthorized reinsurance offset	32				
17.	Offset for reinsurance with Certified Reinsurers				XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	50	50			
20.	Trust agreements (T)	765,701	704,100	647,903	610,505	532,167
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust				XXX	XXX
23.	Funds deposited by and withheld from (F)				XXX	XXX
24.	Letters of credit (L)				XXX	XXX
25.	Trust agreements (T)				XXX	XXX
26.	Other (O)				XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	29,102,886,170	476,430	29,103,362,599
2.	Reinsurance (Line 16)	59,773,421	(59,773,421)	
3.	Premiums and considerations (Line 15)	306,205,108	51,892,030	358,097,138
4.	Net credit for ceded reinsurance	XXX	2,556,046,860	2,556,046,860
5.	All other admitted assets (balance)	494,074,272	2,989,007	497,063,280
6.	Total assets excluding Separate Accounts (Line 26)	29,962,938,971	2,551,630,906	32,514,569,877
7.	Separate Account assets (Line 27)	4,157,999,367		4,157,999,367
8.	Total assets (Line 28)	34,120,938,338	2,551,630,906	36,672,569,243
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	22,944,921,413	3,181,263,139	26,126,184,551
10.	Liability for deposit-type contracts (Line 3)	2,770,314,747	14,335	2,770,329,082
11.	Claim reserves (Line 4)	126,736,766	39,294,396	166,031,162
12.	Policyholder dividends/reserves (Lines 5 through 7)	96,297		96,297
13.	Premium & annuity considerations received in advance (Line 8)	3,070,991	1,578,737	4,649,727
14.	Other contract liabilities (Line 9)	5,765,698	3,499,725	9,265,423
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	32,198	(32,198)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,399,745,572	(673,987,227)	725,758,345
20.	Total liabilities excluding Separate Accounts (Line 26)	27,250,683,682	2,551,630,906	29,802,314,587
21.	Separate Account liabilities (Line 27)	4,157,999,367		4,157,999,367
22.	Total liabilities (Line 28)	31,408,683,049	2,551,630,906	33,960,313,954
23.	Capital & surplus (Line 38)	2,712,255,289	XXX	2,712,255,289
24.	Total liabilities, capital & surplus (Line 39)	34,120,938,338	2,551,630,906	36,672,569,244
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,181,263,139		
26.	Claim reserves	39,294,396		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,578,737		
29.	Liability for deposit-type contracts	14,335		
30.	Other contract liabilities	3,499,725		
31.	Reinsurance ceded assets	59,773,421		
32.	Other ceded reinsurance recoverables	(3,465,437)		
33.	Total ceded reinsurance recoverables	3,281,958,315		
34.	Premiums and considerations	51,892,030		
35.	Reinsurance in unauthorized companies	32,198		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	673,987,227		
40.	Total ceded reinsurance payable/offsets	725,911,455		
41.	Total net credit for ceded reinsurance	2,556,046,860		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,215,105	1,006,963	519,633		8,741,701	
2. Alaska	AK	L	1,357,477	27,711	84,065		1,469,252	
3. Arizona	AZ	L	8,563,029	1,553,085	395,171		10,511,285	
4. Arkansas	AR	L	2,769,821	1,379,524	409,296		4,558,642	
5. California	CA	L	53,291,817	15,580,722	3,323,322		72,195,861	
6. Colorado	CO	L	6,698,393	1,722,108	353,919		8,774,421	
7. Connecticut	CT	L	6,836,411	1,403,094	284,735		8,524,241	
8. Delaware	DE	L	1,166,464	161,438	74,063		1,401,966	
9. District of Columbia	DC	L	374,457	8,600	34,861		417,918	
10. Florida	FL	L	32,256,216	7,422,509	2,955,669		42,634,394	
11. Georgia	GA	L	16,833,465	3,236,920	1,039,859		21,110,244	
12. Hawaii	HI	L	2,850,256	797,270	311,970		3,959,496	
13. Idaho	ID	L	1,703,918	803,091	110,727		2,617,736	
14. Illinois	IL	L	35,206,511	4,980,447	1,113,783		41,300,741	
15. Indiana	IN	L	9,047,151	3,675,048	501,828		13,224,028	
16. Iowa	IA	L	1,638,281	644,394	141,554		2,424,230	
17. Kansas	KS	L	2,166,266	589,182	222,756		2,978,204	
18. Kentucky	KY	L	5,674,209	1,120,771	477,735		7,272,714	
19. Louisiana	LA	L	11,670,130	1,635,447	542,996		13,848,574	
20. Maine	ME	L	1,477,214	118,338	69,415		1,664,968	
21. Maryland	MD	L	10,701,155	2,444,220	424,281		13,569,656	
22. Massachusetts	MA	L	2,614,021	520,108	529,950		3,664,079	
23. Michigan	MI	L	12,437,235	2,649,894	644,965		15,732,095	
24. Minnesota	MN	L	3,399,864	2,022,371	301,029		5,723,265	
25. Mississippi	MS	L	4,359,705	669,622	314,327		5,343,655	
26. Missouri	MO	L	4,727,512	1,012,640	558,672		6,298,824	
27. Montana	MT	L	942,496	372,407	85,107		1,400,010	
28. Nebraska	NE	L	1,572,710	673,885	108,573		2,355,168	(239,055)
29. Nevada	NV	L	4,369,416	1,512,622	204,990		6,087,029	
30. New Hampshire	NH	L	2,000,516	805,182	91,199		2,896,898	
31. New Jersey	NJ	L	8,514,390	5,248,649	1,231,999		14,995,038	
32. New Mexico	NM	L	3,489,517	727,454	205,767		4,422,738	
33. New York	NY	Q	1,559,588	402,409	444,306		2,406,303	
34. North Carolina	NC	L	14,484,428	4,817,473	695,333		19,997,234	
35. North Dakota	ND	L	326,068	210,059	47,672		583,798	
36. Ohio	OH	L	16,909,838	3,800,477	848,341		21,558,656	
37. Oklahoma	OK	L	4,380,646	455,396	324,334		5,160,375	
38. Oregon	OR	L	4,559,863	1,722,872	71,722		6,354,457	
39. Pennsylvania	PA	L	20,698,778	5,789,616	1,538,552		28,026,946	
40. Rhode Island	RI	L	1,668,728	741,542	75,149		2,485,419	
41. South Carolina	SC	L	6,599,944	4,355,263	270,935		11,226,142	
42. South Dakota	SD	L	447,552	18,470	54,751		520,772	
43. Tennessee	TN	L	8,427,224	1,416,971	677,245		10,521,439	
44. Texas	TX	L	43,948,883	7,385,066	1,857,066		53,191,014	
45. Utah	UT	L	2,884,903	1,708,698	107,966		4,701,567	
46. Vermont	VT	L	585,125	605,416	93,224		1,283,765	
47. Virginia	VA	L	14,100,312	4,857,040	1,094,882		20,052,234	
48. Washington	WA	L	9,034,053	3,466,837	201,054		12,701,944	
49. West Virginia	WV	L	1,880,091	407,496	147,525		2,435,112	
50. Wisconsin	WI	L	3,925,595	1,254,725	325,134		5,505,454	
51. Wyoming	WY	L	644,331	47,719	63,101		755,150	
52. American Samoa	AS	N						
53. Guam	GU	N	8,960		684		9,644	
54. Puerto Rico	PR	L	25,910	30,000	10,676		66,586	
55. U.S. Virgin Islands	VI	N	19,924		2,916		22,840	
56. Northern Mariana Islands	MP	N	5,373				5,373	
57. Canada	CAN	N	47,958		4,861		52,819	
58. Aggregate Other Alien	OT	XXX	378,914	9,492	10,696		399,102	(13,898)
59. Subtotal		(a) 51	425,478,119	110,028,756	26,636,343		562,143,218	(252,953)
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,241,735				1,241,735	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	426,719,854	110,028,756	26,636,343		563,384,953	(252,953)
96. Plus reinsurance assumed		XXX	(2,876,497,599)	(7,049,375,588)	(129,621,952)		(10,055,495,140)	2,613,484
97 Totals (All Business)		XXX	(2,449,777,745)	(6,939,346,832)	(102,985,609)		(9,492,110,187)	2,360,531
98. Less reinsurance ceded		XXX	325,928,620	22,621,261	24,449,421		372,999,302	
99. Totals (All Business) less Reinsurance Ceded		XXX	(2,775,706,366)	(6,961,968,093)	(b) (127,435,030)		(9,865,109,488)	2,360,531
DETAILS OF WRITE-INS								
58001. Argentina		XXX			50		50	
58002. Austria		XXX	435				435	
58003. Australia		XXX	4,148		184		4,332	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	374,331	9,492	10,462		394,285	(13,898)
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	378,914	9,492	10,696		399,102	(13,898)
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

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

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

SCHEDULE T - PART 2

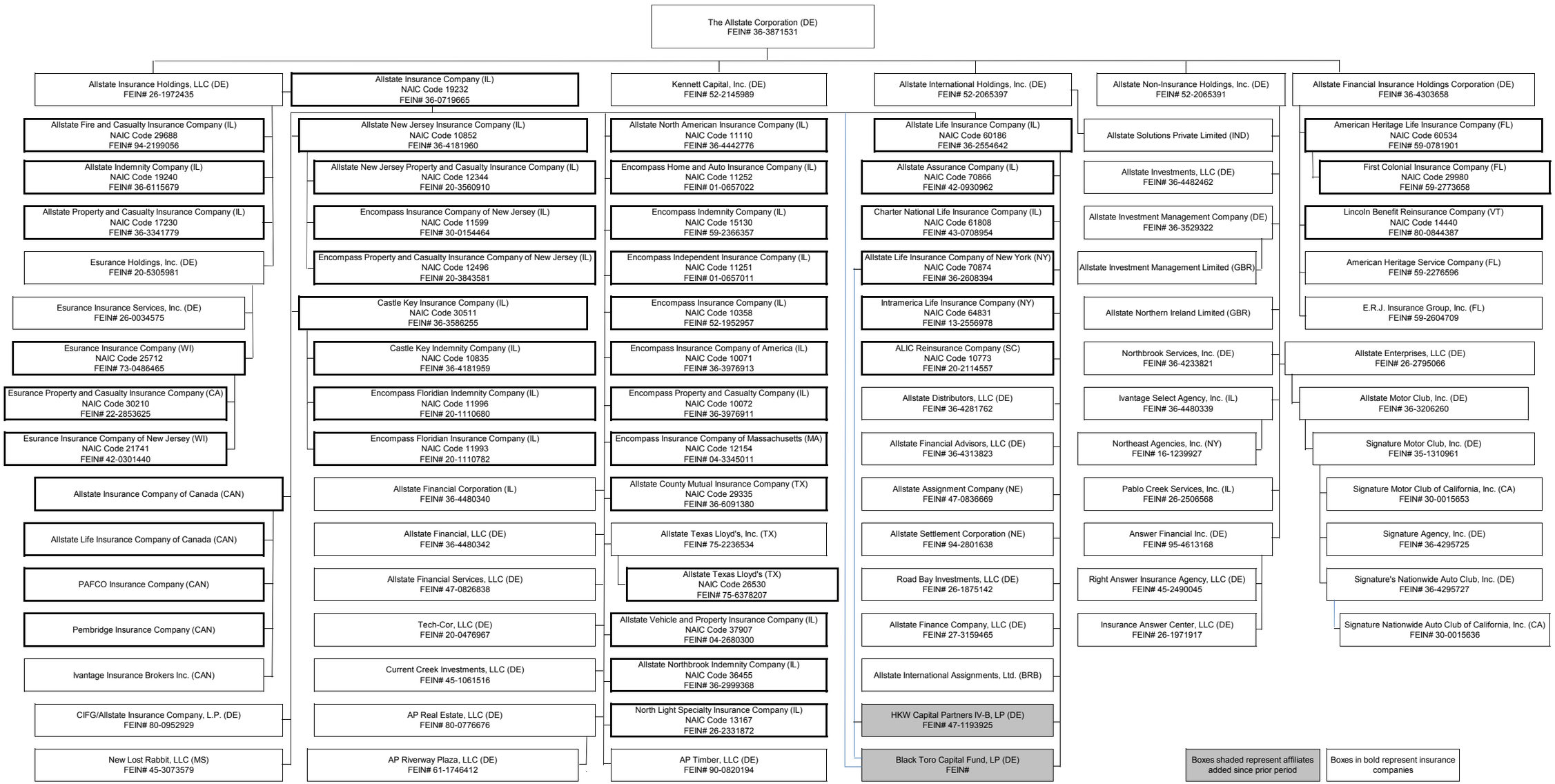
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,215,105	1,006,963		24,630		8,246,698
2. Alaska	AK	1,357,477	27,711		1,948		1,387,136
3. Arizona	AZ	8,563,029	1,553,085		67,084		10,183,199
4. Arkansas	AR	2,769,821	1,379,524		2,447		4,151,793
5. California	CA	53,291,817	15,580,722		43,408		68,915,947
6. Colorado	CO	6,698,393	1,722,108		61,415		8,481,917
7. Connecticut	CT	6,836,411	1,403,094		1,346		8,240,852
8. Delaware	DE	1,166,464	161,438		10,826		1,338,729
9. District of Columbia	DC	374,457	8,600		1,100		384,157
10. Florida	FL	32,256,216	7,422,509		205,825		39,884,549
11. Georgia	GA	16,833,465	3,236,920		27,968		20,098,353
12. Hawaii	HI	2,850,256	797,270		18,937		3,666,463
13. Idaho	ID	1,703,918	803,091		4,544		2,511,553
14. Illinois	IL	35,206,511	4,980,447		226,284		40,413,243
15. Indiana	IN	9,047,151	3,675,048		51,580		12,773,780
16. Iowa	IA	1,638,281	644,394				2,282,675
17. Kansas	KS	2,166,266	589,182		7,453		2,762,901
18. Kentucky	KY	5,674,209	1,120,771		25,096		6,820,076
19. Louisiana	LA	11,670,130	1,635,447		31,607		13,337,185
20. Maine	ME	1,477,214	118,338		8,485		1,604,038
21. Maryland	MD	10,701,155	2,444,220		22,876		13,168,252
22. Massachusetts	MA	2,614,021	520,108		71,932		3,206,061
23. Michigan	MI	12,437,235	2,649,894		132,179		15,219,309
24. Minnesota	MN	3,399,864	2,022,371		7,441		5,429,677
25. Mississippi	MS	4,359,705	669,622		7,681		5,037,009
26. Missouri	MO	4,727,512	1,012,640		89,418		5,829,570
27. Montana	MT	942,496	372,407		1,286		1,316,189
28. Nebraska	NE	1,572,710	673,885		10,126	(239,055)	2,017,666
29. Nevada	NV	4,369,416	1,512,622		14,862		5,896,900
30. New Hampshire	NH	2,000,516	805,182		5,207		2,810,906
31. New Jersey	NJ	8,514,390	5,248,649		117,521		13,880,561
32. New Mexico	NM	3,489,517	727,454		10,784		4,227,754
33. New York	NY	1,559,588	402,409		5,505		1,967,503
34. North Carolina	NC	14,484,428	4,817,473		43,665		19,345,566
35. North Dakota	ND	326,068	210,059				536,127
36. Ohio	OH	16,909,838	3,800,477		150,111		20,860,426
37. Oklahoma	OK	4,380,646	455,396		16,064		4,852,105
38. Oregon	OR	4,559,863	1,722,872		6,188		6,288,924
39. Pennsylvania	PA	20,698,778	5,789,616		197,815		26,686,209
40. Rhode Island	RI	1,668,728	741,542		12,415		2,422,685
41. South Carolina	SC	6,599,944	4,355,263		20,881		10,976,088
42. South Dakota	SD	447,552	18,470		1,044		467,066
43. Tennessee	TN	8,427,224	1,416,971		82,533		9,926,727
44. Texas	TX	43,948,883	7,385,066		170,144		51,504,093
45. Utah	UT	2,884,903	1,708,698		15,363		4,608,964
46. Vermont	VT	585,125	605,416		3,119		1,193,659
47. Virginia	VA	14,100,312	4,857,040		105,061		19,062,413
48. Washington	WA	9,034,053	3,466,837		15,578		12,516,468
49. West Virginia	WV	1,880,091	407,496		(304)		2,287,283
50. Wisconsin	WI	3,925,595	1,254,725		25,682		5,206,002
51. Wyoming	WY	644,331	47,719		3,563		695,613
52. American Samoa	AS						
53. Guam	GU	8,960					8,960
54. Puerto Rico	PR	25,910	30,000				55,910
55. U.S. Virgin Islands	VI	19,924					19,924
56. Northern Mariana Islands	MP	5,373					5,373
57. Canada	CAN	47,958			696		48,654
58. Aggregate Other Alien	OT	378,914	9,492			(13,898)	374,508
59. Total		425,478,119	110,028,756		2,188,423	(252,953)	537,442,345

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	IA	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	NIA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	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	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	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	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	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	IA	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	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	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	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	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	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	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	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	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	IA	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	IA	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	NIA	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 the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

12.
13.
14.
15.
18.
19.
20. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
22. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
23. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.
27. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
33. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
34.
36.
37.
38.
39.
47.
48.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



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



14. Trusteed Surplus Statement [Document Identifier 490]



15. Participating Opinion for Exhibit 5 [Document Identifier 371]



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Accounts receivable	187,513	21,983	165,530	2,181,868
2505.	Prepaid expenses	282,774	254,988	27,786	24,032
2506.	Prepaid commissions	35,298,720	35,298,720		
2507.	Customer receivables	2,255,406	2,255,406		
2508.	Negative interest maintenance reserve	376,594,736	376,594,736		
2509.	Receivable for securities	40	40		
2597.	Summary of remaining write-ins for Line 25 from overflow page	414,619,188	414,425,873	193,316	2,205,901

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accounts payable	1,634,893	4,965,511
2505.	Collateral and related interest payable	1,632,927	5,871,192
2506.	Contingent financial guarantee	266,328	414,414
2507.	Accrued investment expenses	204,539	247,723
2508.	Discontinued operations	130,592	141,704
2509.	Security deposit on building	43,167	38,961
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,912,445	11,679,505

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Service fees	9,600	182,776
08.305.	Miscellaneous income		1,526
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	9,600	184,301

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.	Prepaid expenses	254,988		(254,988)
2505.	Accounts receivable	21,983	37,699	15,716
2506.	Receivable for securities	40	113,040	113,000
2507.	Premium tax recoverable		14,542	14,542
2597.	Summary of remaining write-ins for Line 25 from overflow page	277,011	165,281	(111,730)

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations				
58004.	Barbados	XXX	1,111				1,111	(13,898)
58005.	Belgium	XXX	648				648	
58006.	Belize	XXX			120		120	
58007.	Bermuda	XXX	229				229	
58008.	Brazil	XXX	1,848		392		2,240	
58009.	Bahamas	XXX			98		98	
58010.	Bolivia	XXX			119		119	
58011.	China	XXX	1,125		299		1,424	
58012.	Chile	XXX			36		36	
58013.	Cape Verde	XXX			(10)		(10)	
58014.	Ecuador	XXX			97		97	
58015.	England	XXX	7,140		111		7,251	
58016.	Spain	XXX	1,794				1,794	
58017.	Fiji	XXX			78		78	
58018.	France	XXX	1,888		32		1,921	
58019.	Ghana	XXX			89		89	
58020.	Greece	XXX	353		185		538	
58021.	Germany	XXX	3,544		382		3,926	
58022.	Hong Kong	XXX			69		69	
58023.	Honduras	XXX			127		127	
58024.	Ireland	XXX			161		161	
58025.	India	XXX	923				923	
58026.	Israel	XXX	1,978		131		2,109	
58027.	Italy	XXX		1,000	113		1,113	
58028.	Jamaica	XXX			45		45	
58029.	Jordan	XXX	990				990	
58030.	Japan	XXX	766		188		954	
58031.	Kenya	XXX			13		13	
58032.	South Korea	XXX			98		98	
58033.	Mexico	XXX	291	6,500	408		7,199	
58034.	Netherlands	XXX			302		302	
58035.	Nicaragua	XXX			53		53	
58036.	New Zealand	XXX	540		86		626	
58037.	Other Foreign	XXX	292,833				292,833	
58038.	Philippines	XXX	2,920		120		3,039	
58039.	Poland	XXX			119		119	
58040.	Peru	XXX			109		109	
58041.	Palau	XXX			107		107	
58042.	Switzerland	XXX	1,330		20		1,350	
58043.	Republic of Serbia	XXX			30		30	
58044.	Russian Federation	XXX			78		78	
58045.	Sweden	XXX		1,992	155		2,147	
58046.	Singapore	XXX	1,921		53		1,975	
58047.	South Africa	XXX	1,151				1,151	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58048. Thailand	XXX	781		66		847	
58049. Scotland	XXX	199				199	
58050. Trinidad & Tobago	XXX			22		22	
58051. Taiwan	XXX			119		119	
58052. United Kingdom	XXX	713		675		1,387	
58053. Venezuela	XXX			209		209	
58054. Army & Fleet Post Office	XXX	47,314		4,758		52,072	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	374,331	9,492	10,462		394,285	(13,898)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
08.304. Services fees	9,600		7,478	1,751			307	64				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	9,600		7,478	1,751			307	64				

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	85,622,880	0.294	85,622,880		85,622,880	0.294
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	161,302,733	0.554	161,302,733		161,302,733	0.554
	1.22 Issued by U.S. government sponsored agencies	242,426,802	0.833	242,426,802		242,426,802	0.833
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	458,348,405	1.575	458,348,405		458,348,405	1.575
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	109,933,703	0.378	109,933,703		109,933,703	0.378
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	588,077,582	2.021	588,077,582		588,077,582	2.021
	1.43 Revenue and assessment obligations	1,721,696,026	5.916	1,721,696,026		1,721,696,026	5.916
	1.44 Industrial development and similar obligations	44,126,108	0.152	44,126,108		44,126,108	0.152
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	1,093,148	0.004	1,093,148		1,093,148	0.004
	1.512 Issued or guaranteed by FNMA and FHLMC	38,499,735	0.132	38,499,735		38,499,735	0.132
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	31,711,960	0.109	31,711,960		31,711,960	0.109
	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	67,787		67,787		67,787	
	1.523 All other	765,233,144	2.629	765,233,144		765,233,144	2.629
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,594,479,243	46.712	13,594,479,243		13,594,479,243	46.712
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,460,088,356	8.453	2,460,088,356		2,460,088,356	8.453
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	196,861,442	0.676	196,861,442		196,861,442	0.676
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	33,034,363	0.114	33,034,363		33,034,363	0.114
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	534,797,866	1.838	534,797,866		534,797,866	1.838
	3.4 Other equity securities:						
	3.41 Affiliated	594,260,018	2.042	594,260,018		594,260,018	2.042
	3.42 Unaffiliated	12,419,690	0.043	12,419,690		12,419,690	0.043
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
	3.52 Unaffiliated						
4.	Mortgage loans:						
	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties						
	4.5 Commercial loans	3,099,415,722	10.650	3,099,415,722		3,099,415,722	10.650
	4.6 Mezzanine real estate loans						
5.	Real estate investments:						
	5.1 Property occupied by company						
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	27,033,392	0.093	27,033,392		27,033,392	0.093
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6.	Contract loans	598,434,128	2.056	598,434,128		598,434,128	2.056
7.	Derivatives	60,598,953	0.208	60,598,953		60,598,953	0.208
8.	Receivables for securities	13,694,386	0.047	13,694,386		13,694,386	0.047
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	695,358,158	2.389	695,358,158		695,358,158	2.389
11.	Other invested assets	2,934,270,443	10.082	2,934,270,443		2,934,270,443	10.082
12.	Total invested assets	29,102,886,169	100.000	29,102,886,169		29,102,886,169	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		27,698,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	170,967	170,967
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	836,261	
	8.2 Totals, Part 3, Column 9		836,261
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,033,392
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		27,033,392

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,927,601,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	469,637,736	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	10,693,810	480,331,546
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(424,378)	
	3.2 Totals, Part 3, Column 11	(129,423)	(553,801)
4.	Accrual of discount		9,525,581
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		89,691,633
7.	Deduct amounts received on disposals, Part 3, Column 15		2,398,223,939
8.	Deduct amortization of premium and mortgage interest points and commitment fees		5,981,172
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	789,256	
	10.2 Totals, Part 3, Column 10	2,186,020	2,975,276
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,099,415,722
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,099,415,722
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,099,415,722

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,796,623,711
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	249,390,280	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	389,714,493	639,104,773
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	130,864,948	
	5.2 Totals, Part 3, Column 9	(11,607,758)	119,257,191
6.	Total gain (loss) on disposals, Part 3, Column 19		16,137,405
7.	Deduct amounts received on disposals, Part 3, Column 16		555,856,924
8.	Deduct amortization of premium and depreciation		31,813,804
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(8,350,166)	
	9.2 Totals, Part 3, Column 14	(621,300)	(8,971,466)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	10,980,941	
	10.2 Totals, Part 3, Column 11	12,129,350	23,110,290
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,951,370,596
12.	Deduct total nonadmitted amounts		17,100,153
13.	Statement value at end of current period (Line 11 minus Line 12)		2,934,270,443

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		32,640,974,778
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,040,311,877
3.	Accrual of discount		73,046,391
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	2,537,371	
	4.2. Part 2, Section 1, Column 15	(14)	
	4.3. Part 2, Section 2, Column 13	35,449,948	
	4.4. Part 4, Column 11	(168,791,662)	(130,804,357)
5.	Total gain (loss) on disposals, Part 4, Column 19		844,361,099
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,663,563,059
7.	Deduct amortization of premium		33,914,078
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(19,871,478)	
	8.2. Part 2, Section 1, Column 19	(48,866)	
	8.3. Part 2, Section 2, Column 16	(8,080,174)	
	8.4. Part 4, Column 15	(3,927,950)	(31,928,467)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	12,108,586	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	8,555,510	
	9.4. Part 4, Column 13	25,249,570	45,913,666
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		21,692,570,519
11.	Deduct total nonadmitted amounts		18,489,531
12.	Statement value at end of current period (Line 10 minus Line 11)		21,674,080,988

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	212,510,954	222,521,773	212,123,511	215,981,178
Governments	2.	Canada	54,590,819	59,521,575	54,653,950	55,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	403,757,585	439,296,122	408,644,264	399,313,588
	4.	Totals	670,859,358	721,339,470	675,421,725	670,294,766
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	109,933,703	134,848,212	109,911,710	109,590,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	588,077,582	681,429,329	502,760,811	771,075,000
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	2,034,402,310	2,343,476,344	1,836,384,630	2,517,745,677
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	14,439,346,301	15,505,590,264	14,411,101,979	15,273,857,662
	9.	Canada	462,983,482	503,076,837	464,362,657	461,959,146
	10.	Other Countries	1,997,104,874	2,136,219,347	1,991,241,050	2,020,324,881
	11.	Totals	16,899,434,657	18,144,886,448	16,866,705,686	17,756,141,689
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	20,302,707,610	22,025,979,804	19,991,184,562	21,824,847,133
PREFERRED STOCKS	14.	United States	23,615,673	24,094,892	24,325,543	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	9,418,690	10,574,679	9,661,227	
	17.	Totals	33,034,363	34,669,571	33,986,770	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	33,034,363	34,669,571	33,986,770	
COMMON STOCKS	20.	United States	537,689,994	537,689,994	516,857,863	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	26,879,938	26,879,938	28,865,529	
	22.	Other Countries	179,509,066	179,509,066	185,823,455	
	23.	Totals	744,078,998	744,078,998	731,546,847	
Parent, Subsidiaries and Affiliates	24.	Totals	612,749,549	612,749,549	208,041,347	
	25.	Total Common Stocks	1,356,828,547	1,356,828,547	939,588,194	
	26.	Total Stocks	1,389,862,910	1,391,498,118	973,574,964	
	27.	Total Bonds and Stocks	21,692,570,520	23,417,477,922	20,964,759,526	

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	66,518,818	111,104,156	56,629,623	5,257,627	10,845	239,521,068	1.1	493,782,073	1.6	233,580,233	5,940,836
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	66,518,818	111,104,156	56,629,623	5,257,627	10,845	239,521,068	1.1	493,782,073	1.6	233,580,233	5,940,836
2. All Other Governments											
2.1 NAIC 1	39,087,810	158,331,299	68,312,737		24,776,366	290,508,212	1.4	660,009,570	2.1	225,826,739	64,681,473
2.2 NAIC 2	14,779,197	37,193,755	97,240,623	8,918,243	9,708,375	167,840,193	0.8	277,092,886	0.9	153,418,503	14,421,690
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	53,867,007	195,525,053	165,553,360	8,918,243	34,484,741	458,348,405	2.2	937,102,455	2.9	379,245,242	79,103,163
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	3,090,000	18,963,134	8,031,835	40,658,075	39,190,660	109,933,703	0.5	133,253,614	0.4	109,933,703	
3.2 NAIC 2								581,655	0.0		
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	3,090,000	18,963,134	8,031,835	40,658,075	39,190,660	109,933,703	0.5	133,835,269	0.4	109,933,703	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	1,769,250	14,792,033	137,102,755	343,598,033	90,815,511	588,077,582	2.8	631,844,595	2.0	588,077,582	
4.2 NAIC 2								3,131,556	0.0		
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	1,769,250	14,792,033	137,102,755	343,598,033	90,815,511	588,077,582	2.8	634,976,151	2.0	588,077,582	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	63,579,802	234,214,966	451,840,604	665,452,167	511,163,689	1,926,251,228	9.2	2,492,655,410	7.8	1,869,378,915	56,872,313
5.2 NAIC 2	3,667,652	8,453,664	2,891,520	49,809,816	23,780,874	88,603,526	0.4	232,428,935	0.7	88,603,526	
5.3 NAIC 3	83,571	390,000	1,526,574	2,050,714	4,833,571	8,884,431	0.0	11,029,008	0.0	8,884,431	
5.4 NAIC 4		3,636,466	7,026,659			10,663,126	0.1	17,989,178	0.1	10,663,126	
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	67,331,025	246,695,096	463,285,357	717,312,697	539,778,135	2,034,402,310	9.7	2,754,102,530	8.7	1,977,529,997	56,872,313

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	1,245,433,469	2,046,601,391	2,538,182,651	728,681,682	1,309,095,634	7,867,994,826	37.5	12,985,752,120	40.9	5,294,663,222	2,573,331,604
6.2 NAIC 2	519,051,048	1,872,730,487	2,911,360,916	631,431,852	763,342,849	6,697,917,152	32.0	10,730,736,978	33.8	4,479,647,879	2,218,269,273
6.3 NAIC 3	70,813,285	275,100,782	1,228,883,821	93,133,286	69,777,801	1,737,708,974	8.3	1,901,806,283	6.0	1,299,758,634	437,950,340
6.4 NAIC 4	7,912,457	178,037,061	722,510,154	25,294,503	670,953	934,425,128	4.5	885,856,497	2.8	439,898,778	494,526,350
6.5 NAIC 5	8,539,193	25,592,307	35,696,914	4,403,728	2,025,074	76,257,216	0.4	80,473,625	0.3	35,356,918	40,900,298
6.6 NAIC 6	(391)	24,473,559	36,639,054	3,863,064	1,013,552	65,988,838	0.3	48,807,862	0.2	4,130,304	61,858,534
6.7 Totals	1,851,749,061	4,422,535,587	7,473,273,509	1,486,808,114	2,145,925,862	17,380,292,134	82.9	26,633,433,365	83.8	11,553,455,734	5,826,836,400
7. Hybrid Securities											
7.1 NAIC 1				1,608,642	47,248,533	48,857,174	0.2	53,805,287	0.2	18,857,174	30,000,000
7.2 NAIC 2					86,499,708	86,499,708	0.4	119,423,946	0.4	43,500,000	42,999,708
7.3 NAIC 3				9,963,676	7,300,000	17,263,676	0.1	14,918,539	0.0	17,263,676	
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals				11,572,317	141,048,240	152,620,558	0.7	188,147,772	0.6	79,620,850	72,999,708
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) 1,419,479,148	2,584,006,979	3,260,100,204	1,785,256,225	2,022,301,238	11,071,143,794	52.8	XXX	XXX	8,340,317,568	2,730,826,226
9.2 NAIC 2	(d) 537,497,897	1,918,377,906	3,011,493,059	690,159,910	883,331,806	7,040,860,578	33.6	XXX	XXX	4,765,169,908	2,275,690,671
9.3 NAIC 3	(d) 70,896,856	275,490,782	1,230,410,395	105,147,676	81,911,372	1,763,857,081	8.4	XXX	XXX	1,325,906,741	437,950,340
9.4 NAIC 4	(d) 7,912,457	181,673,528	729,536,813	25,294,503	670,953	945,088,254	4.5	XXX	XXX	450,561,903	494,526,350
9.5 NAIC 5	(d) 8,539,193	25,592,307	35,696,914	4,403,728	2,025,074	(c) 76,257,216	0.4	XXX	XXX	35,356,918	40,900,298
9.6 NAIC 6	(d) (391)	24,473,559	36,639,054	3,863,064	1,013,552	(c) 65,988,838	0.3	XXX	XXX	4,130,304	61,858,534
9.7 Totals	2,044,325,161	5,009,615,060	8,303,876,439	2,614,125,106	2,991,253,994	(b) 20,963,195,760	100.0	XXX	XXX	14,921,443,341	6,041,752,419
9.8 Line 9.7 as a % of Col. 6	9.8	23.9	39.6	12.5	14.3	100.0	XXX	XXX	XXX	71.2	28.8
10. Total Bonds Prior Year											
10.1 NAIC 1	1,824,194,128	4,542,033,915	6,507,091,895	2,016,553,236	2,561,229,494	XXX	XXX	17,451,102,668	54.9	12,817,951,258	4,633,151,410
10.2 NAIC 2	869,823,878	3,012,724,549	5,464,764,439	908,345,141	1,107,737,949	XXX	XXX	11,363,395,956	35.8	7,428,580,960	3,934,814,995
10.3 NAIC 3	51,778,128	602,406,781	1,100,337,157	102,268,566	70,963,198	XXX	XXX	1,927,753,829	6.1	1,226,912,539	700,841,291
10.4 NAIC 4	36,825,722	232,875,991	585,057,373	40,856,919	8,229,670	XXX	XXX	903,845,675	2.8	637,887,523	265,958,152
10.5 NAIC 5	5,135,774	38,332,381	26,055,852	5,842,680	5,106,939	XXX	XXX	(c) 80,473,625	0.3	64,615,454	15,858,171
10.6 NAIC 6	1,102,616	24,052,702	15,975,952	6,566,512	1,110,080	XXX	XXX	(c) 48,807,862	0.2	1,108,589	47,699,273
10.7 Totals	2,788,860,245	8,452,426,319	13,699,282,667	3,080,433,054	3,754,377,330	XXX	XXX	(b) 31,775,379,615	100.0	22,177,056,323	9,598,323,291
10.8 Line 10.7 as a % of Col. 8	8.8	26.6	43.1	9.7	11.8	XXX	XXX	100.0	XXX	69.8	30.2
11. Total Publicly Traded Bonds											
11.1 NAIC 1	768,158,006	1,843,781,990	2,501,390,213	1,445,371,289	1,781,616,070	8,340,317,568	39.8	12,817,951,258	40.3	8,340,317,568	XXX
11.2 NAIC 2	254,391,575	1,130,664,850	2,239,828,798	396,754,741	743,529,945	4,765,169,908	22.7	7,428,580,960	23.4	4,765,169,908	XXX
11.3 NAIC 3	45,615,391	136,609,868	987,073,487	95,582,437	61,025,558	1,325,906,741	6.3	1,226,912,539	3.9	1,325,906,741	XXX
11.4 NAIC 4	6,492,688	60,379,536	360,241,375	23,448,303		450,561,903	2.1	637,887,523	2.0	450,561,903	XXX
11.5 NAIC 5	6,504,384	15,770,297	7,727,807	4,403,728	950,702	35,356,918	0.2	64,615,454	0.2	35,356,918	XXX
11.6 NAIC 6		4,130,304				4,130,304	0.0	1,108,589	0.0	4,130,304	XXX
11.7 Totals	1,081,162,044	3,191,336,845	6,096,261,679	1,965,560,498	2,587,122,275	14,921,443,341	71.2	22,177,056,323	69.8	14,921,443,341	XXX
11.8 Line 11.7 as a % of Col. 6	7.2	21.4	40.9	13.2	17.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.2	15.2	29.1	9.4	12.3	71.2	XXX	XXX	XXX	71.2	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	651,321,142	740,224,989	758,709,991	339,884,936	240,685,168	2,730,826,226	13.0	4,633,151,410	14.6	XXX	2,730,826,226
12.2 NAIC 2	283,106,323	787,713,055	771,664,261	293,405,170	139,801,861	2,275,690,671	10.9	3,934,814,995	12.4	XXX	2,275,690,671
12.3 NAIC 3	25,281,465	138,880,914	243,336,908	9,565,239	20,885,814	437,950,340	2.1	700,841,291	2.2	XXX	437,950,340
12.4 NAIC 4	1,419,769	121,293,991	369,295,438	1,846,200	670,953	494,526,350	2.4	265,958,152	0.8	XXX	494,526,350
12.5 NAIC 5	2,034,809	9,822,010	27,969,107		1,074,372	40,900,298	0.2	15,858,171	0.0	XXX	40,900,298
12.6 NAIC 6	(391)	20,343,256	36,639,054	3,863,064	1,013,552	61,858,534	0.3	47,699,273	0.2	XXX	61,858,534
12.7 Totals	963,163,117	1,818,278,215	2,207,614,759	648,564,608	404,131,719	6,041,752,419	28.8	9,598,323,291	30.2	XXX	6,041,752,419
12.8 Line 12.7 as a % of Col. 6	15.9	30.1	36.5	10.7	6.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.6	8.7	10.5	3.1	1.9	28.8	XXX	XXX	XXX	XXX	28.8

(a) Includes $ 3,262,923,300 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 260,487,374 current year, $ 37,171,690 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 $ 2,847,013 current year, $ 1,275,578 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 $ 660,488,150 ; 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	60,939,583	74,641,627	34,699,501	5,118,003		175,398,715	0.8	328,261,116	1.0	169,457,879	5,940,836
1.2 Residential Mortgage-Backed Securities	192,993	469,692	279,994	139,624	10,845	1,093,148	0.0	3,102,224	0.0	1,093,148	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	5,386,242	35,992,837	21,650,127			63,029,206	0.3	162,418,732	0.5	63,029,206	
1.5 Totals	66,518,818	111,104,156	56,629,623	5,257,627	10,845	239,521,068	1.1	493,782,073	1.6	233,580,233	5,940,836
2. All Other Governments											
2.1 Issuer Obligations	52,419,427	178,754,348	159,321,640	8,918,243	34,484,741	433,898,398	2.1	884,408,592	2.8	379,245,242	54,653,156
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities	1,447,581	16,770,705	6,231,721			24,450,006	0.1	52,693,863	0.2		24,450,006
2.5 Totals	53,867,007	195,525,053	165,553,360	8,918,243	34,484,741	458,348,405	2.2	937,102,455	2.9	379,245,242	79,103,163
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	3,090,000	18,963,134	8,031,835	40,658,075	39,190,660	109,933,703	0.5	133,835,269	0.4	109,933,703	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	3,090,000	18,963,134	8,031,835	40,658,075	39,190,660	109,933,703	0.5	133,835,269	0.4	109,933,703	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,769,250	14,792,033	137,102,755	343,598,033	90,815,511	588,077,582	2.8	634,976,151	2.0	588,077,582	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	1,769,250	14,792,033	137,102,755	343,598,033	90,815,511	588,077,582	2.8	634,976,151	2.0	588,077,582	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	45,366,678	204,568,637	453,523,769	704,018,023	528,973,519	1,936,450,626	9.2	2,500,527,339	7.9	1,902,750,940	33,699,686
5.2 Residential Mortgage-Backed Securities	20,203,378	39,387,854	9,091,411	1,583,180	13,659	70,279,483	0.3	146,317,782	0.5	70,279,483	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities	1,760,970	2,738,605	670,176	11,711,494	10,790,957	27,672,202	0.1	107,257,409	0.3	4,499,575	23,172,627
5.5 Totals	67,331,025	246,695,096	463,285,357	717,312,697	539,778,135	2,034,402,310	9.7	2,754,102,530	8.7	1,977,529,997	56,872,313
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,514,806,071	3,391,981,545	6,914,825,756	1,235,919,760	1,993,855,184	15,051,388,316	71.8	22,192,126,411	69.8	10,423,145,031	4,628,243,285
6.2 Residential Mortgage-Backed Securities	72,822,465	153,908,044	76,391,964	56,595,631	22,816,030	382,534,134	1.8	759,546,720	2.4	352,443,716	30,090,418
6.3 Commercial Mortgage-Backed Securities	67,234,311	265,838,287	48,609,337	1,017,075		382,699,010	1.8	807,435,641	2.5	375,468,513	7,230,497
6.4 Other Loan-Backed and Structured Securities	196,886,214	610,807,711	433,446,452	193,275,648	129,254,649	1,563,670,674	7.5	2,874,324,593	9.0	402,398,474	1,161,272,200
6.5 Totals	1,851,749,061	4,422,535,587	7,473,273,509	1,486,808,114	2,145,925,862	17,380,292,134	82.9	26,633,433,365	83.8	11,553,455,734	5,826,836,400
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				11,572,317	141,048,240	152,620,558	0.7	188,147,772	0.6	79,620,850	72,999,708
7.5 Totals				11,572,317	141,048,240	152,620,558	0.7	188,147,772	0.6	79,620,850	72,999,708
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	1,678,391,008	3,883,701,324	7,707,505,256	2,338,230,138	2,687,319,614	18,295,147,340	87.3	XXX	XXX	13,572,610,377	4,722,536,963
9.2 Residential Mortgage-Backed Securities	93,218,836	193,765,591	85,763,370	58,318,434	22,840,534	453,906,764	2.2	XXX	XXX	423,816,346	30,090,418
9.3 Commercial Mortgage-Backed Securities	67,234,311	265,838,287	48,609,337	1,017,075		382,699,010	1.8	XXX	XXX	375,468,513	7,230,497
9.4 Other Loan-Backed and Structured Securities	205,481,006	666,309,859	461,998,476	216,559,459	281,093,846	1,831,442,646	8.7	XXX	XXX	549,548,106	1,281,894,540
9.5 Totals	2,044,325,161	5,009,615,060	8,303,876,439	2,614,125,106	2,991,253,994	20,963,195,760	100.0	XXX	XXX	14,921,443,341	6,041,752,419
9.6 Line 9.5 as a % of Col. 6	9.8	23.9	39.6	12.5	14.3	100.0	XXX	XXX	XXX	71.2	28.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,022,413,397	6,306,674,724	12,448,689,635	2,631,237,770	3,265,119,352	XXX	XXX	26,674,134,878	83.9	19,841,200,084	6,832,934,795
10.2 Residential Mortgage-Backed Securities	218,739,242	380,717,088	180,314,836	88,336,133	40,859,427	XXX	XXX	908,966,725	2.9	792,603,731	116,362,994
10.3 Commercial Mortgage-Backed Securities	187,708,914	471,643,879	141,356,656	2,482,907	4,243,286	XXX	XXX	807,435,641	2.5	761,302,098	46,133,544
10.4 Other Loan-Backed and Structured Securities	359,998,692	1,293,390,628	928,921,540	358,376,244	444,155,265	XXX	XXX	3,384,842,370	10.7	781,950,411	2,602,891,959
10.5 Totals	2,788,860,245	8,452,426,319	13,699,282,667	3,080,433,054	3,754,377,330	XXX	XXX	31,775,379,615	100.0	22,177,056,323	9,598,323,291
10.6 Line 10.5 as a % of Col. 8	8.8	26.6	43.1	9.7	11.8	XXX	XXX	100.0	XXX	69.8	30.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	905,953,597	2,485,188,073	5,872,138,480	1,868,209,747	2,441,120,480	13,572,610,377	64.7	19,841,200,084	62.4	13,572,610,377	XXX
11.2 Residential Mortgage-Backed Securities	80,289,297	181,860,578	83,392,477	56,104,413	22,169,581	423,816,346	2.0	792,603,731	2.5	423,816,346	XXX
11.3 Commercial Mortgage-Backed Securities	65,616,801	260,225,300	48,609,337	1,017,075		375,468,513	1.8	761,302,098	2.4	375,468,513	XXX
11.4 Other Loan-Backed and Structured Securities	29,302,349	264,062,894	92,121,386	40,229,264	123,832,214	549,548,106	2.6	781,950,411	2.5	549,548,106	XXX
11.5 Totals	1,081,162,044	3,191,336,845	6,096,261,679	1,965,560,498	2,587,122,275	14,921,443,341	71.2	22,177,056,323	69.8	14,921,443,341	XXX
11.6 Line 11.5 as a % of Col. 6	7.2	21.4	40.9	13.2	17.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.2	15.2	29.1	9.4	12.3	71.2	XXX	XXX	XXX	71.2	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	772,437,411	1,398,513,251	1,835,366,776	470,020,391	246,199,134	4,722,536,963	22.5	6,832,934,795	21.5	XXX	4,722,536,963
12.2 Residential Mortgage-Backed Securities	12,929,539	11,905,012	2,370,893	2,214,021	670,953	30,090,418	0.1	116,362,994	0.4	XXX	30,090,418
12.3 Commercial Mortgage-Backed Securities	1,617,510	5,612,987				7,230,497	0.0	46,133,544	0.1	XXX	7,230,497
12.4 Other Loan-Backed and Structured Securities	176,178,657	402,246,965	369,877,090	176,330,196	157,261,632	1,281,894,540	6.1	2,602,891,959	8.2	XXX	1,281,894,540
12.5 Totals	963,163,117	1,818,278,215	2,207,614,759	648,564,608	404,131,719	6,041,752,419	28.8	9,598,323,291	30.2	XXX	6,041,752,419
12.6 Line 12.5 as a % of Col. 6	15.9	30.1	36.5	10.7	6.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.6	8.7	10.5	3.1	1.9	28.8	XXX	XXX	XXX	XXX	28.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	29,369,223	29,369,223			
2. Cost of short-term investments acquired	427,537,669	427,537,669			
3. Accrual of discount	4,537	4,537			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	13,484	13,484			
6. Deduct consideration received on disposals	414,631,400	414,631,400			
7. Deduct amortization of premium	10,232	10,232			
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)	42,283,282	42,283,282			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	42,283,282	42,283,282			

(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)			65,769,514
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	33,283,560		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	20,682,223		53,965,784
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(4,364,351)		
	3.2 Section 2, Column 19	15,835,924		11,471,573
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(11,269,188)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			122,789,227
6.	Amortization:			
	6.1 Section 1, Column 19	6,192,280		
	6.2 Section 2, Column 21	17,280,542		23,472,822
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	15,113,012		
	8.2 Section 2, Column 20	3,531,435		18,644,447
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			39,265,724
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			39,265,724

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			310,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			1,145,000
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	41,808		
	3.12 Section 1, Column 15, prior year	816,093	(774,285)	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(778,800)		
	3.14 Section 1, Column 18, prior year		(778,800)	(1,553,085)
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	(736,993)		
	3.24 Section 1, Column 19, prior year	816,093	(1,553,085)	(1,553,085)
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)		(230,123)	
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)	(230,123)	(230,123)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			1,455,000
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			1,455,000

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
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-GRUPO BIMBO SAB DE CV	1FE	20,000,000	19,966,628	19,715,022	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET -MUNI - FL, IL, NJ, NC & WI)		(1,754,218)	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,966,628	21,469,240
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,931,264	23,678,103	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET -MUNI - FL, IL, NJ, NC & WI)		(2,192,772)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,931,264	25,870,875
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	1FE	5,000,000	4,983,035	4,189,756	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET -MUNI - FL, IL, NJ, NC & WI)		(438,554)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,983,035	4,628,310
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,966,499	23,624,003	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET -MUNI - FL, IL, NJ, NC & WI)		(2,192,772)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,966,499	25,816,775
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	17,932,228	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET -MUNI - FL, IL, NJ, NC & WI)		(2,192,772)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	20,125,000
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,004,313	11,041,100	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	192,800	081437-AH-8	BEMIS COMPANY INC	2FE	9,953,099	10,848,300
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-COMMONWEALTH EDISON	2FE	10,000,000	10,048,889	10,618,550	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	51,213	192,800	202795-HZ-6	COMMONWEALTH EDISON	1FE	9,997,676	10,425,750
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,752,419	21,884,180	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	385,600	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,649,992	21,498,580
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,035,945	19,826,780	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	385,600	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,933,518	19,441,180
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	20,000,000	19,916,149	22,174,320	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	102,427	385,600	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,813,722	21,788,720
9999999 - Totals				180,605,140	174,684,042	XXX	XXX	XXX	409,708	(7,228,688)	XXX	XXX	XXX	180,195,433	181,912,730

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	10	185,919,152	11	185,831,955	11	185,663,580	10	180,625,669	10	185,919,152
2. Add: Opened or Acquired Transactions	1	10,008,354	1	19,924,057					2	29,932,411
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	9,035	XXX	9,090	XXX	9,171	XXX	9,366	XXX	36,662
4. Less: Closed or Disposed of Transactions		10,060,514	1	20,060,634	1	5,000,000			2	35,121,148
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	44,072	XXX	40,889	XXX	47,082	XXX	29,895	XXX	161,937
7. Ending Inventory	11	185,831,955	11	185,663,580	10	180,625,669	10	180,605,140	10	180,605,140

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	39,265,724	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,496,808	
3.	Total (Line 1 plus Line 2)		40,762,532
4.	Part D, Section 1, Column 5	62,095,761	
5.	Part D, Section 1, Column 6	(21,333,229)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	36,229,121	
8.	Part B, Section 1, Column 13	672,587	
9.	Total (Line 7 plus Line 8)		36,901,707
10.	Part D, Section 1, Column 8	63,783,200	
11.	Part D, Section 1, Column 9	(26,881,493)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	181,605,045	
14.	Part B, Section 1, Column 20	3,725,740	
15.	Part D, Section 1, Column 11	185,330,785	
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	504,244,363	504,244,363	
2. Cost of cash equivalents acquired	42,531,982,969	42,531,982,969	
3. Accrual of discount	1,204,337	1,204,337	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	870	870	
6. Deduct consideration received on disposals	42,419,227,003	42,419,227,003	
7. Deduct amortization of premium	668	668	
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)	618,204,868	618,204,868	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	618,204,868	618,204,868	

(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
0399999. Total Property occupied by the reporting entity																
Apartments		Alexandria	VA	11/30/2012	09/30/2014	28,742,753		27,033,392	27,500,000	836,261			(836,261)		2,387,839	1,393,541
0499999. Properties held for the production of income						28,742,753		27,033,392	27,500,000	836,261			(836,261)		2,387,839	1,393,541
0699999 - Totals						28,742,753		27,033,392	27,500,000	836,261			(836,261)		2,387,839	1,393,541

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
Apartments	Alexandria	VA	11/30/2012	Tuscany Apartments, LLC				170,967
0199999. Acquired by Purchase								170,967
0399999 - Totals								170,967

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
121485		SALT LAKE CITY	UT		07/22/1996	7.875	546,027						4,802,383	08/26/2013
121563		CARROLLTON	TX		10/06/1997	7.540	7,939,552						21,932,540	02/20/2014
121581		LAS VEGAS	NV		12/16/1999	8.040	9,231,106						21,560,670	09/25/2014
121651		SUNRISE	FL		08/25/1998	7.040	6,658,730		(73,601)				12,321,720	06/24/2014
121759		MINNEAPOLIS	MN		11/09/1999	7.940	6,186,635						8,680,494	09/25/2014
121874		PALO ALTO	CA		07/21/2000	8.540	187,417						7,623,151	02/20/2014
121911		BRAINTREE	MA		12/28/2000	7.930	10,839,640						11,903,230	12/18/2014
122173		BALTIMORE	MD		08/29/2002	7.310	3,656,091						7,658,759	12/18/2014
122183		PURCHASE	NY		08/16/2002	7.230	8,001,245		839,194				12,488,880	12/18/2014
122224		HOLLAND	MI		11/27/2002	5.570	1,627,328						5,098,288	02/20/2014
122305		CERRITOS	CA		10/29/2003	5.500	1,425,336						4,663,946	02/20/2014
122307		HENDERSON	NV		07/01/2003	5.910	1,988,409		2,157				5,304,198	12/20/2010
122324		SAN MARCOS	CA		12/09/2003	5.570	4,771,870						7,810,790	03/25/2014
122362		MURFREESBORO	TN		02/13/2004	6.150	2,254,396						6,315,184	02/20/2014
122370		GLENDALE	WI		12/12/2003	6.430	15,465,396						24,248,380	09/25/2014
122423		WHITESTONE	NY		06/09/2004	5.240	2,472,711						10,548,410	02/20/2014
122457		RED BANK	NJ		04/29/2005	5.290	3,891,948						12,570,150	08/31/2012
122466		STERLING	VA		07/01/2004	5.620	12,591,047		59,045				31,549,297	12/18/2014
122469		NORTH BRANCH	MN		07/26/2004	5.620	2,132,214		11,943				5,379,986	12/20/2013
122506		SEWICKLEY	PA		01/14/2005	6.600	3,129,697						6,968,544	12/18/2014
122545		STAMFORD	CT		11/22/2005	5.630	10,244,972						31,942,020	12/18/2014
122560		KENOSHA	WI		01/26/2005	5.470	4,178,477						7,032,891	09/25/2014
122581		SAN DIEGO	CA		04/15/2005	5.740	5,547,377						12,958,850	06/26/2013
122586		FEDERAL WAY	WA		04/22/2005	5.620	5,446,152						10,773,270	08/26/2013
122594		WESTMONT	IL		03/04/2005	5.230	6,046,168						7,363,489	09/25/2014
122603		RICHARDSON	TX		04/29/2005	5.860	5,706,352		422,456				8,348,200	06/24/2014
122634		PARK CITY	IL		09/06/2005	5.320	4,487,629						5,958,027	09/25/2014
122635		LAS VEGAS	NV		08/10/2005	5.320	5,513,899						9,444,506	06/24/2014
122643		WILLIAMSBURG	VA		01/19/2006	5.430	5,360,442						12,653,910	09/23/2013
122657		SACRAMENTO	CA		09/08/2005	5.070	24,978,080		347,577				31,879,383	09/25/2014
122671		SPRING	TX		09/23/2005	5.130	17,386,800						31,531,520	09/25/2014
122673		ADDISON	TX		10/17/2005	5.580	5,866,689						9,313,172	12/18/2014
122678		HERNDON	VA		11/01/2005	5.360	5,017,803		17,928				10,063,210	09/23/2013
122694		DAVENPORT	IA		12/22/2005	5.510	10,363,669						14,830,455	09/25/2014
122712		CHICAGO	IL		12/08/2005	5.540	5,898,026						10,987,740	02/20/2014
122713		SAN FRANCISCO	CA		11/30/2005	5.620	27,137,636						45,563,697	03/08/2014
122715		TUALATIN	OR		11/15/2006	5.760	11,668,665						22,818,030	06/24/2014
122718		LOS ANGELES	CA		12/14/2005	5.630	4,730,403						10,014,738	01/11/2013
122720		NAPERVILLE	IL		12/21/2005	5.440	6,920,113						7,512,310	12/18/2014
122764		BALTIMORE	MD		01/20/2006	6.100	1,829,563						3,863,908	12/18/2014
122776		LOS ANGELES	CA		03/28/2006	5.840	13,845,441		(128,523)				29,673,666	12/18/2014
122782		NEW YORK	NY		01/05/2006	5.505	22,483,259						72,096,481	12/18/2014
122789		SACRAMENTO	CA		04/17/2006	5.990	5,095,522						11,386,520	09/25/2014
122809		ASHEVILLE	NC		07/27/2006	0.904	1,324,155						20,360,410	06/26/2013
122812		WOODINVILLE	WA		06/07/2006	6.440	9,407,509		682,387				13,307,530	09/25/2014
122817		DENVER	CO		06/01/2006	5.040	5,821,914		5,600				10,027,010	12/18/2014
122825		SAN MARCOS	CA		03/27/2007	6.380	18,500,000						26,988,430	06/24/2014
122830		DENVER	CO		07/19/2006	6.260	5,095,838						10,144,750	02/20/2014
122835		SAN DIEGO	CA		08/17/2006	6.420	5,511,245		9,497				10,516,840	03/25/2014
122843		ENCINO	CA		07/28/2006	5.980	6,700,000						23,200,860	06/26/2013
122855		ROUND ROCK	TX		09/22/2006	6.650	7,103,657						8,902,016	09/25/2014
122858		RNCHO SNTA MARGARITA	CA		09/20/2006	6.800	10,113,536						13,829,880	06/24/2014
122870		VENTURA	CA		11/20/2006	6.290	3,503,662		5,521				9,622,394	03/25/2014
122876		SEATTLE	WA		11/17/2006	5.950	9,530,957						21,097,398	09/25/2014
122890		WOOD DALE	IL		10/26/2006	6.270	16,170,803		41,844				24,194,490	09/25/2014
122897		HONOLULU	HI		01/10/2007	6.750	8,086,146						16,016,297	08/19/2013
122899		CORONA	CA		12/06/2006	5.530	6,783,307						10,938,150	06/24/2014
122905		STOCKTON	CA		02/20/2007	5.710	4,620,028						5,879,517	09/25/2014
122913		LOS ANGELES	CA		01/25/2007	5.800	29,416,437		17,129				57,253,200	12/18/2014
122917		KENOSHA	WI		02/07/2007	6.260	4,834,542						8,129,882	09/25/2014
122921		EAST LONGMEADOW	MA		03/29/2007	5.990	2,750,625						6,786,206	09/23/2013

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
122964		MINNEAPOLIS	MN		04/09/2007	6.020	5,515,318						6,625,430	12/18/2014
122974		PARAMOUNT	CA		04/14/2008	5.600	11,062,961						22,038,560	12/18/2014
122981		BRENTWOOD	NY		05/23/2007	5.460	6,697,755						28,405,510	09/23/2013
122983		NAPERVILLE	IL		06/13/2007	5.790	15,592,285		(316,954)				30,373,120	09/25/2014
122984		PORTLAND	OR		06/26/2007	5.940	2,649,435						5,441,557	02/27/2013
122991		BRAINTREE	MA		08/15/2007	5.710	15,000,000						24,466,605	12/18/2014
122995		VARIOUS	NY		07/12/2007	5.630	10,746,143						13,153,660	12/18/2014
122996		VARIOUS	NY		07/12/2007	5.700	12,590,697						18,339,820	09/25/2014
123009		KING OF PRUSSIA	PA		07/23/2007	6.230	6,100,000						11,492,990	02/20/2014
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,582,458		55,683				25,091,280	03/25/2014
123015		CHARLOTTE	NC		07/25/2007	6.680	5,978,876						7,208,889	12/18/2014
123019		SIMI VALLEY	CA		06/28/2007	5.490	6,209,500						19,812,390	02/20/2014
123027		MADISON	WI		08/08/2007	6.540	7,675,048						8,780,281	09/25/2014
123029		DARIEN	CT		06/29/2007	6.800	3,233,702						18,259,048	09/26/2011
123031		HAWTHORNE	CA		06/28/2007	5.770	11,849,162						20,997,990	06/24/2014
123043		BRANCHBURG	NJ		10/25/2007	6.550	3,857,298						3,347,154	03/25/2014
123061		NEW YORK	NY		09/10/2007	6.350	23,768,811						28,344,140	03/25/2014
123065		BALTIMORE	MD		09/25/2007	6.310	11,458,199						19,267,540	06/24/2014
123067		MATAWAN	NJ		09/27/2007	6.250	5,384,355						7,271,542	06/24/2014
123070		BIRMINGHAM	AL		10/02/2007	6.200	11,461,250						11,726,210	12/18/2014
123072		CHICAGO	IL		09/25/2007	6.110	5,461,815		(56,846)				7,403,402	12/18/2014
123073		PASADENA	CA		10/09/2007	6.180	9,580,496		(40,426)				10,338,114	09/25/2014
123079		SCOTTSDALE	AZ		09/19/2007	6.000	10,000,000						16,591,790	12/18/2014
123081		RALEIGH	NC		11/06/2007	6.120	11,220,359						31,982,397	12/18/2014
123084		SHREWSBURY	NJ		09/26/2007	5.820	45,631,288		(386,910)		(329,154)		65,026,170	12/18/2014
123089		ANNAPOLIS	MD		12/26/2007	5.950	6,180,608			789,256			6,180,608	12/18/2014
123090		CAMBRIDGE	MA		10/18/2007	6.320	3,583,591						5,700,007	12/18/2014
123094		SAN YSIDRO	CA		10/24/2007	6.350	2,898,322						7,488,285	12/18/2014
123097		VALLEY VIEW	OH		01/22/2008	6.160	5,998,368						7,721,644	09/25/2014
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,571,469						4,475,504	12/18/2014
123118		MIRA LOMA	CA		12/12/2007	6.370	5,873,567						9,876,311	03/25/2014
123125		PHILADELPHIA	PA		12/17/2007	6.440	14,902,096						20,592,610	06/24/2014
123126		MEDFORD	MA		12/07/2007	6.450	4,660,682						6,465,547	09/25/2014
123128		LENEXA	KS		01/15/2008	6.280	5,346,877						8,795,787	06/24/2014
123129		SAN FRANCISCO	CA		12/10/2007	6.710	8,619,380						14,627,677	03/08/2014
123130		OGDEN	UT		03/13/2008	6.200	14,615,097						22,588,090	06/24/2014
123136		HOCKESSIN	DE		02/11/2008	5.865	14,633,703						47,485,280	12/18/2014
123137		RIVERSIDE	CA		01/10/2008	5.860	3,253,853						4,748,749	12/18/2014
123139		TAMPA	FL		01/15/2008	5.760	4,707,319						11,708,040	06/24/2014
123140		PACOINA	CA		01/24/2008	5.950	4,395,823						6,969,957	06/24/2014
123141		BRANCHBURG	NJ		02/05/2008	6.270	6,168,491						7,531,221	09/25/2014
123143		HOCKESSIN	DE		04/10/2008	5.750	2,588,472						7,211,706	08/26/2013
123145		BOSTON	MA		02/14/2008	6.100	22,570,180						33,939,481	12/18/2014
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	11,586,803						20,292,200	06/24/2014
123171		HOUSTON	TX		03/31/2008	6.000	9,014,112						13,117,390	09/25/2014
123173		WARMINSTER	PA		06/03/2008	6.280	4,629,551						10,021,318	06/25/2012
123174		BOUND BROOK	NJ		06/18/2008	6.360	9,120,320						14,703,265	09/25/2014
123195		MEDFORD	NY		12/11/2009	6.640	13,714,960						20,923,130	09/25/2014
123216		GOLETA	CA		07/29/2010	6.030	5,718,031						11,564,930	09/23/2013
123220		PHILADELPHIA	PA		08/17/2010	6.000	35,452,897		13,590		(24,826)		43,986,757	09/25/2014
123224		HARTSDALE	NY		07/28/2010	5.540	7,258,250						13,925,615	12/18/2014
123230		SECAUCUS	NJ		10/07/2010	5.390	5,480,481						10,143,346	02/20/2014
123234		MACUNGIE	PA		10/26/2010	5.300	3,751,940						8,617,932	09/23/2013
123240		PLANO	TX		09/22/2010	4.000	15,038,915						25,818,222	09/25/2014
123241		SAN DIEGO	CA		11/01/2010	4.600	5,011,736		(3,843)				9,918,177	12/18/2014
123242		RICHMOND HEIGHTS	MO		11/23/2010	4.950	6,939,387						13,486,420	06/24/2014
123248		WINSTON SALEM	NC		12/15/2010	4.230	14,081,238						19,648,170	12/18/2014
123249		DES PLAINES	IL		02/24/2011	4.900	26,310,838						54,001,000	12/18/2014
123255		LOS ANGELES	CA		10/03/2011	5.790	39,283,613						65,859,360	12/18/2014
123257		AUSTIN	TX		06/01/2011	5.650	8,551,214						13,346,310	09/23/2013
123258		SAN ANTONIO	TX		06/20/2011	5.160	14,217,362						25,350,027	06/24/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123259		PITTSBURGH	PA		04/01/2011	5.100	18,851,414		48,861				32,761,916	12/18/2014
123260		CLIFTON	NJ		04/01/2011	5.260	5,000,000						10,148,413	12/18/2014
123262		WYCKOFF	NJ		05/25/2011	5.640	30,669,695						47,047,593	12/18/2014
123263		ORLANDO	FL		05/17/2011	4.540	27,778,283						48,837,466	12/18/2014
123267		MACON	GA		05/04/2011	4.730	3,487,045						5,131,220	09/24/2012
123268		KATY	TX		06/28/2011	4.580	14,137,771						26,980,549	09/25/2014
123271		RANCHO CORDOVA	CA		05/31/2011	5.060	27,864,430		(48,211)				41,489,056	09/25/2014
123275		BAKERSFIELD	CA		05/31/2011	5.060	52,349,406		(84,144)				77,970,812	09/25/2014
123278		ALISO VIEJO	CA		05/31/2011	5.060	29,289,542		(44,385)				43,635,042	09/25/2014
123280		DANA POINT	CA		07/22/2011	5.580	4,871,055						19,875,280	02/20/2014
123281		WESTERVILLE	OH		05/02/2011	5.040	8,001,191						14,976,620	02/20/2014
123286		SPRING HILL	FL		09/14/2011	5.180	4,663,293						12,227,630	02/20/2014
123288		LOS ANGELES	CA		06/13/2011	4.600	11,680,793		6,990		(70,399)		22,245,599	12/18/2014
123289		AURORA	IL		08/10/2011	4.260	13,703,908						22,175,742	09/25/2014
123294		WOODBURY	NY		07/01/2011	4.750	5,664,686						18,219,120	09/23/2013
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						112,627,794	12/18/2014
123298		DEVON	PA		06/29/2011	4.000	9,359,131		3,300				19,909,360	09/24/2012
123301		CHICAGO	IL		09/01/2011	5.550	10,483,526						17,701,644	06/24/2014
123302		ST. LOUIS	MO		06/30/2011	5.550	8,317,768						14,044,717	06/26/2014
123303		PHOENIX	AZ		06/30/2011	5.550	1,549,773						2,616,822	06/26/2014
123304		PHILADELPHIA	PA		06/30/2011	5.550	17,188,746						29,023,540	06/26/2014
123305		MINNEAPOLIS	MN		06/30/2011	5.550	5,222,146						8,817,697	06/26/2014
123306		HOUSTON	TX		06/30/2011	5.550	1,218,239						2,057,021	06/26/2014
123307		CHELSEA	MA		06/30/2011	5.550	11,044,583						18,648,999	06/26/2014
123308		BALTIMORE	MD		06/30/2011	5.550	4,802,334						8,108,837	06/26/2014
123309		ATLANTA	GA		06/30/2011	5.550	7,107,376						12,000,946	06/26/2014
123310		WASHINGTON	DC		06/30/2011	5.550	2,707,198						4,571,158	06/26/2014
123312		DEERFIELD	IL		12/01/2011	5.110	35,309,117						49,714,395	09/25/2014
123314		SARASOTA	FL		08/08/2011	5.180	7,130,666						12,052,960	12/18/2014
123318		INDIANAPOLIS	IN		07/13/2011	5.200	11,394,624						16,482,500	09/25/2014
123324		SEATTLE	WA		09/29/2011	4.660	22,577,593						37,308,258	09/25/2014
123327		MESA	AZ		09/29/2011	7.000	13,000,000		23,400				19,500,880	12/18/2014
123328		ST. LOUIS	MO		10/11/2011	5.150	9,646,488						14,865,564	06/24/2014
123331		ALPHARETTA	GA		07/29/2011	4.540	11,795,725						17,261,450	12/18/2014
123337		BOSTON	MA		11/30/2011	4.700	3,810,712						8,201,139	03/07/2013
123340		BOSTON	MA		11/30/2011	4.700	3,732,729						7,820,293	03/07/2013
123342		BOSTON	MA		11/30/2011	4.700	3,732,729						7,361,662	03/07/2013
123347		LAKEWOOD	CA		12/13/2011	5.000	4,215,899						6,848,708	09/25/2014
123348		OREGON CITY	OR		12/15/2011	5.125	9,096,811						18,152,430	06/26/2013
123355		PHOENIX	AZ		12/19/2011	4.000	14,710,023						21,132,714	09/25/2014
123358		MAINVILLE	OH		11/30/2011	4.890	8,668,285						14,959,229	12/18/2014
123366		COLUMBUS	OH		03/28/2012	5.010	18,701,104						31,731,794	06/24/2014
123368		STUDIO CITY	CA		12/09/2011	4.000	17,000,000						46,924,360	12/18/2014
123369		NEW YORK	NY		01/11/2012	3.980	21,396,799		(28,925)				29,775,590	09/25/2014
123374		ALEXANDRIA	VA		03/07/2012	5.060	26,146,257						51,841,238	12/18/2014
123375		DENVER	CO		02/21/2012	4.960	12,077,627						18,555,618	06/24/2014
123376		HOUSTON	TX		05/15/2012	5.190	19,027,922						30,433,460	06/24/2014
123379		NEWARK	NJ		01/20/2012	4.610	14,032,619						23,359,009	12/18/2014
123380		PLANT CITY	FL		12/16/2011	4.500	25,720,594						49,024,626	12/18/2014
123387		JESSUP	MD		05/21/2012	5.080	7,197,519						11,949,800	12/18/2014
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	7,100,761						11,314,347	06/24/2014
123397		OAKLAND	CA		08/08/2012	4.800	18,190,307						32,543,774	06/24/2014
123398		UNIVERSITY CITY	MO		06/27/2012	4.900	7,945,220		1,510,827				13,941,710	09/25/2014
123400		DENVER	CO		07/26/2012	4.500	4,805,997						7,335,895	12/18/2014
123401		MADISON	WI		07/10/2012	4.400	11,700,397						16,014,048	12/18/2014
123402		COSTA MESA	CA		07/16/2012	4.650	9,442,267						17,209,131	09/25/2014
123404		SAN DIEGO	CA		09/04/2012	4.400	8,151,123						15,288,057	09/25/2014
123405		SAN DIEGO	CA		09/04/2012	4.400	15,801,230						29,636,422	09/25/2014
123406		NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,057,050						3,858,156	09/25/2014
123407		LINTHICUM	MD		08/28/2012	4.650	10,922,204						17,860,880	06/24/2014
123412		FONTANA	CA		08/30/2012	4.550	4,000,000						7,359,331	02/20/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123416		LODI	NJ		02/13/2013	4.440	18,894,240						29,454,800	06/24/2014
123417		NEW YORK	NY		08/09/2012	4.750	25,369,369		(154,267)				36,865,354	12/18/2014
123418		STERLING HEIGHTS	MI		10/16/2012	4.350	8,690,685		(28,501)				12,315,573	09/25/2014
123419		ANNAPOLIS	MD		12/18/2012	4.450	7,348,605						12,486,800	09/25/2014
123420		MAITLAND	FL		12/28/2012	5.850	27,012,677		98,057				25,116,134	12/18/2014
123421		ATLANTA	GA		12/28/2012	5.850	5,435,858		21,176				5,054,918	12/18/2014
123426		ROCKY POINT	NY		01/25/2013	4.680	13,571,561						18,588,190	09/25/2014
123427		GEORGETOWN	TX		07/30/2013	4.150	17,585,373						28,087,000	12/18/2014
123429		CHICAGO	IL		11/29/2012	4.900	23,343,706		(63,569)				35,829,113	09/25/2014
123434		NORTH HOLLYWOOD	CA		02/28/2013	5.630	1,500,000						2,985,262	01/11/2013
123437		LAS VEGAS	NV		02/14/2013	4.610	3,012,664						6,032,406	06/24/2014
123438		TEMPE	AZ		02/14/2013	4.610	4,033,082						7,175,000	12/13/2012
123440		PORTLAND	OR		03/25/2013	5.000	1,844,275						3,758,443	01/11/2013
123441		IRVINE	CA		03/28/2013	4.450	16,492,941		(15,265)				23,352,370	09/25/2014
123442		ALISO VIEJO	CA		04/30/2013	4.450	15,427,342						25,480,540	09/25/2014
123443		SEATTLE	WA		03/25/2013	5.000	2,742,639						6,074,192	09/25/2014
123445		MOORESVILLE	NC		04/09/2013	4.250	7,224,017						11,118,930	09/25/2014
123446		BOULDER	CO		06/20/2013	4.350	9,695,823						16,082,190	06/24/2014
123447		ATLANTA	GA		05/01/2013	3.750	14,225,000						19,246,986	09/25/2014
123448		CHANTILLY	VA		05/13/2013	4.250	9,555,493						17,815,290	12/18/2014
123449		CHICAGO	IL		05/08/2013	4.480	23,014,302						31,934,580	12/18/2014
123450		SAN DIMAS	CA		05/23/2013	4.150	4,955,954		(25,526)				14,900,000	04/23/2013
123451		PLEASANTON	CA		04/18/2013	3.950	11,107,091						17,440,010	06/24/2014
123452		HOUSTON	TX		06/13/2013	3.750	7,718,818						15,400,000	04/09/2013
123457		GREENSBORO	NC		05/07/2013	3.900	13,700,000						19,091,900	12/18/2014
123458		LOS ANGELES	CA		05/23/2013	4.300	5,823,629		(4,800)				8,101,331	09/25/2014
123459		MARLTON	NJ		06/13/2013	3.940	22,805,217						27,315,330	09/25/2014
123460		SANTA CLARA	CA		06/12/2013	4.500	80,582,529		(365,476)				146,666,779	12/18/2014
123461		DALLAS	TX		06/27/2013	4.050	13,000,000						20,016,030	06/24/2014
123462		COPPELL	TX		05/22/2013	3.750	14,700,000						29,923,200	12/18/2014
123463		SAN DIEGO	CA		06/24/2013	4.300	4,035,630		(16,982)				14,700,000	05/18/2013
123465		PHOENIXVILLE	PA		07/09/2013	4.090	9,970,859		(21,818)				21,970,000	05/11/2013
123467		DALLAS	TX		08/07/2013	3.850	36,409,556		14,618				57,823,550	12/18/2014
123469		LANCASTER	NY		08/15/2013	4.740	6,916,640						11,372,450	09/25/2014
123470		MIAMI	FL		06/20/2013	3.750	28,413,500						57,951,920	12/18/2014
123472		CHICAGO	IL		08/13/2013	4.390	34,010,083						50,240,614	12/18/2014
123474		LAS VEGAS	NV		07/10/2013	4.000	8,740,709						13,826,350	09/25/2014
123476		ODENTON	MD		07/25/2013	4.340	9,307,806						16,279,820	12/18/2014
123478		HONOLULU	HI		01/30/2014	6.750	1,233,536						2,403,703	09/05/2013
123479		CHICAGO	IL		09/26/2013	4.590	1,724,288		663				2,523,872	12/18/2014
123480		FULTON	MD		10/30/2013	4.860	20,726,251						29,563,447	12/18/2014
123481		FULTON	MD		10/30/2013	4.860	17,800,192						25,389,783	12/18/2014
123482		ATLANTA	GA		10/07/2013	4.530	16,100,000						30,257,280	12/18/2014
123483		LOS ANGELES	CA		10/29/2013	4.790	22,371,647						31,173,567	09/25/2014
123484		CHARLOTTE	NC		10/01/2013	4.400	29,465,371						43,736,220	12/18/2014
123486		GREENVALE	NY		04/24/2014	4.260	13,305,939		(16,467)				28,200,000	02/21/2014
123489		MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000						33,115,876	02/11/2014
123490		SAN FRANCISCO	CA		05/01/2014	5.400	13,348,535						22,440,009	03/08/2014
123491		ADDISON	TX		04/10/2014	4.350	18,750,000						34,780,220	03/06/2014
123492		GREENSBORO	NC		05/12/2014	4.790	12,694,199		4,445				18,434,024	03/21/2014
123493		SALT LAKE CITY	UT		05/07/2014	4.580	19,816,210						27,433,962	04/02/2014
123494		JUPITER	FL		07/01/2014	4.070	7,500,000						12,392,857	04/02/2014
123495		CUPERTINO	CA		07/31/2014	4.060	14,883,718						38,590,000	04/18/2014
123496		BROOKLYN	NY		07/30/2014	4.290	19,889,984						29,800,000	05/03/2014
123497		TOMS RIVER	NJ		07/09/2014	4.160	14,915,551						22,125,000	04/19/2014
123498		TUSTIN	CA		07/02/2014	3.850	10,000,000						17,500,000	06/11/2014
123499		CHICAGO	IL		10/28/2014	3.960	20,000,000						31,608,000	09/19/2014
123501		LAS VEGAS	NV		10/01/2014	4.380	31,000,000						42,100,000	06/24/2014
123504		SAN DIEGO	CA		10/14/2014	3.950	48,500,000						69,953,285	07/25/2014
123505		CHICAGO	IL		09/10/2014	4.200	8,965,931						11,974,576	08/19/2014
123507		SAN ANTONIO	TX		10/30/2014	3.500	12,480,328						18,200,000	09/05/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
123508		NEWARK	NJ		11/17/2014	4.420	15,200,000						25,333,333	10/10/2014
123509		PORTLAND	OR		12/04/2014	4.090	18,794,396						37,161,576	10/09/2014
123510		SEATTLE	WA		12/04/2014	4.090	15,234,762						19,164,041	10/03/2014
123511		SALT LAKE CITY	UT		12/18/2014	4.550	28,000,000						35,491,892	10/17/2014
123513		TEMPE	AZ		12/10/2014	4.000	15,500,000						21,473,171	10/31/2014
123514		CHANDLER	AZ		12/10/2014	4.010	7,000,000						10,200,000	10/31/2014
123515		SUGAR LAND	TX		12/15/2014	4.100	5,600,000						7,700,000	11/07/2014
0599999. Mortgages in good standing - Commercial mortgages-all other							2,995,331,288		2,338,451	789,256	(424,378)		5,144,812,985	XXX
550004		CHICAGO	IL		07/12/2007	5.573	22,645,871		195,302				46,025,718	12/18/2014
0699999. Mortgages in good standing - Mezzanine Loans							22,645,871		195,302				46,025,718	XXX
0899999. Total Mortgages in good standing							3,017,977,158		2,533,753	789,256	(424,378)		5,190,838,703	XXX
123382		PASADENA	CA		04/16/2012	5.000	20,840,608		900,404				23,635,010	12/18/2014
123485		EATONTOWN	NJ		12/06/2013	5.650	32,403,636		(55,988)				31,067,800	12/18/2014
123488		CANTON	MA		12/06/2013	2.000	28,194,319		930,369				27,256,994	03/25/2014
1399999. Restructured mortgages - Commercial mortgages-all other							81,438,563		1,774,786				81,959,804	XXX
1699999. Total - Restructured Mortgages							81,438,563		1,774,786				81,959,804	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,099,415,722		4,308,539	789,256	(424,378)		5,272,798,507	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
123288	LOS ANGELES	CA		06/13/2011	4.600	7,081,610		22,245,599
123331	ALPHARETTA	GA		07/29/2011	4.540	11,814,659		17,261,450
123447	ATLANTA	GA		05/01/2013	3.750	14,225,000		19,246,986
123478	HONOLULU	HI		01/30/2014	6.750	1,250,000		2,403,703
123484	CHARLOTTE	NC		10/01/2013	4.400	29,507,406		43,736,220
123486	GREENVALE	NY		04/24/2014	4.260	7,881,234	5,441,172	28,200,000
123488	CANTON	MA		02/13/2014	2.000	27,263,950		27,256,994
123489	MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000		33,115,876
123490	SAN FRANCISCO	CA		05/01/2014	5.400	13,500,000		22,440,009
123491	ADDISON	TX		04/10/2014	4.350	18,750,000		34,780,220
123492	GREENSBORO	NC		05/12/2014	4.790	11,269,482	1,517,876	18,434,024
123493	SALT LAKE CITY	UT		05/07/2014	4.580	20,000,000		27,433,962
123494	JUPITER	FL		07/01/2014	4.070	7,500,000		12,392,857
123495	CUPERTINO	CA		07/31/2014	4.060	15,000,000		38,590,000
123496	BROOKLYN	NY		07/30/2014	4.290	20,000,000		29,800,000
123497	TOMS RIVER	NJ		07/09/2014	4.160	15,000,000		22,125,000
123498	TUSTIN	CA		07/02/2014	3.850	10,000,000		17,500,000
123499	CHICAGO	IL		10/28/2014	3.960	20,000,000		31,608,000
123501	LAS VEGAS	NV		10/01/2014	4.380	31,000,000		42,100,000
123504	SAN DIEGO	CA		10/14/2014	3.950	48,500,000		69,953,285
123505	CHICAGO	IL		09/10/2014	4.200	9,000,000		11,974,576
123507	SAN ANTONIO	TX		10/30/2014	3.500	12,500,000		18,200,000
123508	NEWARK	NJ		11/17/2014	4.420	15,200,000		25,333,333
123509	PORTLAND	OR		12/04/2014	4.090	18,794,396		37,161,576
123510	SEATTLE	WA		12/04/2014	4.090	11,500,000	3,734,762	19,164,041
123511	SALT LAKE CITY	UT		12/18/2014	4.550	28,000,000		35,491,892
123513	TEMPE	AZ		12/10/2014	4.000	15,500,000		21,473,171
123514	CHANDLER	AZ		12/10/2014	4.010	7,000,000		10,200,000
123515	SUGAR LAND	TX		12/15/2014	4.100	5,600,000		7,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						469,637,736	10,693,810	747,322,773
0899999. Total Mortgages in good standing						469,637,736	10,693,810	747,322,773
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						469,637,736	10,693,810	747,322,773

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
121374	WILMETTE	IL		05/15/1995	03/05/2014	4,527,998							4,527,998	4,527,998			
121609	GARDENA	CA		04/08/1998	02/21/2014	657,776							657,776	657,776			
121688	SAN DIEGO	CA		03/01/1999	02/28/2014	1,857,019							1,857,019	1,857,019			
121713	KENT	WA		03/25/1999	03/18/2014	115,184							115,184	115,184			
121714	GREENVILLE	SC		04/27/1999	01/16/2014	940,307		315,124			315,124		1,255,431	1,255,431			
122226	GREAT NECK	NY		12/10/2002	04/01/2014	3,859,584							3,859,584	3,859,584			
122262	FONTANA	CA		03/25/2003	12/18/2014	14,491,877							14,491,877	14,491,877			
122282	SHIRLEY	NY		08/08/2003	01/16/2014	9,169,380		92,620			92,620		9,262,000	9,262,000			
122316	SAN DIEGO	CA		11/06/2003	02/28/2014	1,929,762							1,929,762	1,929,762			
122420	GREENVALE	NY		04/08/2004	04/24/2014	7,685,151		(27,079)			(27,079)		7,658,072	7,971,381		313,309	313,309
122424	TUSTIN	CA		03/31/2004	04/04/2014	18,725,986							18,725,986	18,725,986			
122452	TEMPE	AZ		05/27/2004	05/15/2014	9,221,259							9,221,259	9,221,259			
122462	NAPERVILLE	IL		05/27/2004	01/31/2014	14,135,888		8,702			8,702		14,144,590	14,100,000		(44,590)	(44,590)
122509	DENVER	CO		10/15/2004	09/18/2014	7,443,029		11,639			11,639		7,454,668	7,456,205		1,536	1,536
122510	DENVER	CO		02/01/2005	09/18/2014	31,703,121		33,808			33,808		31,736,929	31,741,524		4,595	4,595
122537	PALM SPRINGS	CA		04/01/2005	11/19/2014	6,498,500							6,498,500	6,498,500			
122544	EDEN PRAIRE	MN		11/30/2004	12/01/2014	12,901,735		(21,702)			(21,702)		12,880,033	12,878,088		(1,945)	(1,945)
122568	COLUMBUS	OH		04/28/2005	06/02/2014	8,424,097		46,109			46,109		8,470,206	8,549,930		79,724	79,724
122596	WASHINGTON	DC		06/02/2005	04/02/2014	89,639,176		(131,074)			(131,074)		89,508,101	88,300,000		(1,208,101)	(1,208,101)
122597	WASHINGTON	DC		06/02/2005	04/02/2014	48,819,958		(391,084)			(391,084)		48,428,874	46,700,000		(1,728,874)	(1,728,874)
122618	GREENSBORO	NC		08/02/2005	05/12/2014	10,309,622							10,309,622	10,309,622			
122714	INDIO	CA		11/30/2005	02/28/2014	4,143,325							4,143,325	5,773,099		1,629,774	1,629,774
122759	CHANDLER	AZ		02/08/2006	12/12/2014	22,162,744		(607,774)			(607,774)		21,554,970	21,094,504		(460,466)	(460,466)
122787	GREAT NECK	NY		05/17/2006	04/01/2014	2,118,575							2,118,575	2,118,575			
122795	SHIREMANSTOWN	PA		05/15/2006	07/30/2014	3,041,287							3,041,287	5,134,343		2,093,057	2,093,057
122846	DOVER	DE		12/05/2006	02/12/2014	6,700,000							6,700,000	6,700,000			
122934	SHIRLEY	NY		02/28/2007	01/16/2014	1,294,401							1,294,401	1,294,401			
122935	ARLINGTON	VA		02/12/2007	01/30/2014	34,952,962		(101,386)			(101,386)		34,851,576	34,750,000		(101,576)	(101,576)
122936	ARLINGTON	VA		02/12/2007	01/30/2014	24,140,175		(70,022)			(70,022)		24,070,154	24,000,000		(70,154)	(70,154)
122937	ARLINGTON	VA		02/12/2007	01/30/2014	10,480,860		(30,401)			(30,401)		10,450,458	10,420,000		(30,458)	(30,458)
122938	ARLINGTON	VA		02/12/2008	01/30/2014	1,500,000							1,500,000	1,500,000			
122939	ARLINGTON	VA		02/12/2008	01/30/2014	2,250,000							2,250,000	2,250,000			
122940	ARLINGTON	VA		02/12/2008	01/30/2014	1,070,000							1,070,000	1,070,000			
122949	LAKE OSWEGO	OR		04/26/2007	04/30/2014	5,848,136							5,848,136	5,848,136			
123001	NEW YORK	NY		05/01/2007	02/14/2014	31,504,307		(181,249)			(181,249)		31,323,058	31,050,000		(273,058)	(273,058)
123013	NEW YORK	NY		05/18/2007	02/14/2014	17,198,003		(98,942)			(98,942)		17,099,061	16,950,000		(149,061)	(149,061)
123016	COLUMBUS	OH		09/28/2007	06/02/2014	2,650,754							2,650,754	2,650,754			
123028	CANTON	MA		09/10/2007	02/13/2014	27,061,940		(23,804)			(23,804)		27,038,136	27,263,950		225,814	225,814
123075	AUSTIN	TX		08/30/2007	06/13/2014	10,850,000							10,850,000	10,850,000			
123105	TEMPE	AZ		10/24/2007	05/15/2014	3,942,047							3,942,047	3,942,047			
123115	IRVINE	CA		12/20/2007	10/07/2014	37,652,609							37,652,609	37,652,609			
123197	JOLIET	IL		12/30/2009	01/07/2014	19,522,560							19,522,560	21,335,796		1,813,236	1,813,236
123215	ONTARIO	CA		06/02/2011	05/27/2014	25,691,249		94,973			94,973		25,786,222	25,786,222			
123221	LOMBARD	IL		08/10/2010	09/08/2014	12,287,403		100,661			100,661		12,388,064	12,500,000		111,936	111,936
123222	LOMBARD	IL		08/10/2010	09/17/2014												
123229	HAMPTON	VA		10/13/2010	12/03/2014	6,718,868							6,718,868	6,718,868			
123231	MIAMI	FL		09/23/2010	06/23/2014	49,381,612							49,381,612	49,381,612			
123236	PORTLAND	OR		09/15/2010	12/04/2014	21,588,546		19,478			19,478		21,608,025	21,608,025			
123237	SEATTLE	WA		09/15/2010	12/04/2014	15,713,549		17,553			17,553		15,731,102	15,731,102			
123238	JERSEY CITY	NJ		12/01/2010	06/06/2014	20,310,461		49,647		(49,647)			20,310,461	20,310,461			
123261	GLENVIEW	IL		05/19/2011	07/14/2014	5,245,615							5,245,615	5,245,615			
123290	OAK BROOK	IL		06/30/2011	10/29/2014	25,526,801		(115,847)			(115,847)		25,410,954	25,459,778		48,824	48,824
123297	LAKE OSWEGO	OR		06/01/2011	06/03/2014	8,420,274		12,298			12,298		8,432,572	8,432,572			
123353	DENVER	CO		12/19/2011	12/09/2014	1,573,415							1,573,415	1,573,415			
123356	AURORA	CO		12/19/2011	12/09/2014	4,386,491							4,386,491	4,386,491			
123357	MESA	AZ		12/19/2011	05/29/2014	3,694,990							3,694,990	3,694,990			
123390	NEWTOWN SQUARE	PA		05/01/2012	07/11/2014	18,786,016		(24,567)			(24,567)		18,761,449	19,292,172		530,723	530,723
123391	NEWTOWN SQUARE	PA		05/01/2012	07/11/2014	6,358,932		3,779			3,779		6,362,711	6,595,614		232,903	232,903
123392	NEWTOWN SQUARE	PA		05/01/2012	07/11/2014	5,511,629		1,549			1,549		5,513,178	5,755,673		242,494	242,494
123393	NEWTOWN SQUARE	PA		05/01/2012	07/11/2014	2,152,822							2,152,822	2,226,019		73,197	73,197

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123414	ONTARIO	CA		10/02/2012	05/27/2014	5,389,401							5,389,401	5,389,401			
123432	WILMETTE	IL		12/11/2012	03/05/2014	4,000,000							4,000,000	4,000,000			
123433	ROCKVILLE	MD		11/30/2012	01/10/2014	8,857,011		497			497		8,857,508	8,881,250		23,742	23,742
500003	PORTLAND	ME		02/08/2006	03/14/2014	36,416,382		613,859			613,859		37,030,241	37,030,241			
500010	VARIOUS	CA		04/26/2012	08/15/2014	38,197,213		95,732			95,732		38,292,945	38,292,945			
0199999. Mortgages closed by repayment						899,349,774		(306,901)		(49,647)	(356,548)		898,993,226	902,349,806		3,356,580	3,356,580
111001	SAN DIEGO	CA		04/22/1999		113,460							113,460	113,660		200	200
121361	BUTLER	PA		09/30/1994		171,807							171,807	174,490		2,683	2,683
121485	SALT LAKE CITY	UT		07/22/1996		336,357							336,357	336,357			
121489	LOS ANGELES	CA		07/18/1996		608,900							608,900	652,620		43,720	43,720
121493	PHOENIX	AZ		08/07/1996		481,717							481,717	515,654		33,937	33,937
121557	HAUPPAUGE	NY		09/30/1997		704,224							704,224	779,110		74,886	74,886
121563	CARROLLTON	TX		10/06/1997		707,021							707,021	707,021			
121581	LAS VEGAS	NV		12/16/1999		571,691							571,691	571,691			
121594	O'HARA TOWNSHIP	PA		01/27/1998		1,693,413							1,693,413	1,859,748		166,335	166,335
121599	YORK	SC		06/03/1998		1,207,448							1,207,448	1,329,278		121,830	121,830
121623	SEATTLE	WA		05/29/1998		597,046							597,046	657,384		60,338	60,338
121651	SUNRISE	FL		08/25/1998		254,155		(2,779)			(2,779)		251,377	251,377			
121652	LOMBARD	IL		10/14/1998		1,335,215							1,335,215	1,468,120		132,905	132,905
121658	RANCHO CUCAMONGA	CA		12/29/1998		2,725,286							2,725,286	3,129,049		403,763	403,763
121659	IRWINDALE	CA		09/15/1998		2,385,714							2,385,714	2,724,377		338,664	338,664
121665	FT. COLLINS	CO		08/27/1998		616,857							616,857	675,050		58,193	58,193
121697	ALEXANDRIA	VA		03/30/1999		3,326,350							3,326,350	3,708,984		382,633	382,633
121709	PITTSBURGH	PA		04/01/1999		632,380							632,380	632,373		(7)	(7)
121715	CHARLOTTE	NC		04/15/1999		799,925							799,925	892,865		92,940	92,940
121734	PITTSBURGH	PA		06/30/1999		2,795,840							2,795,840	3,132,522		336,682	336,682
121753	RANCHO CORDOVA	CA		09/03/1999		406,807							406,807	411,901		5,094	5,094
121754	RANCHO CORDOVA	CA		09/02/1999		301,622							301,622	305,399		3,777	3,777
121755	NEWARK	NJ		09/30/1999		3,994,047							3,994,047	4,661,184		667,137	667,137
121759	MINNEAPOLIS	MN		11/09/1999		390,177							390,177	390,177			
121765	LOS ANGELES	CA		11/10/1999		709,309							709,309	843,557		134,248	134,248
121766	CARSON	CA		11/10/1999		1,029,365							1,029,365	1,224,190		194,824	194,824
121785	ALPHARETTA	GA		12/22/1999		1,574,297							1,574,297	1,815,681		241,384	241,384
121825	SAN DIEGO	CA		03/27/2000		849,781							849,781	874,902		25,121	25,121
121843	FAIRFAX	VA		05/31/2000		8,627,684							8,627,684	9,250,703		623,020	623,020
121874	PALO ALTO	CA		07/21/2000		261,924							261,924	261,924			
121898	COLUMBIA	SC		10/31/2000		2,256,565							2,256,565	2,635,776		379,211	379,211
121900	PORT ORCHARD	WA		10/04/2000		2,914,777							2,914,777	3,423,075		508,298	508,298
121911	BRAINTREE	MA		12/28/2000		587,856							587,856	587,856			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		6,009,505							6,009,505	6,985,176		975,671	975,671
121959	WARREN	OH		05/04/2001		1,130,926							1,130,926	1,306,248		175,322	175,322
121977	IRVING	TX		03/16/2001		1,348,821							1,348,821	1,523,787		174,967	174,967
121987	DES MOINES	IA		05/23/2001		1,536,222							1,536,222	1,762,354		226,132	226,132
122019	GARDENDALE	AL		12/11/2001		1,718,571							1,718,571	2,004,789		286,218	286,218
122077	NASHVILLE	TN		09/04/2001		2,331,182							2,331,182	2,587,463		256,281	256,281
122090	ROSCOE	IL		11/16/2001		1,351,176							1,351,176	1,562,132		210,957	210,957
122091	APPLETON	WI		11/20/2001		1,686,163							1,686,163	1,938,661		252,498	252,498
122092	BELOIT	WI		11/16/2001		1,688,823							1,688,823	1,941,719		252,897	252,897
122093	GREEN BAY	WI		11/16/2001		1,635,630							1,635,630	1,880,561		244,931	244,931
122106	FOUNTAIN VALLEY	CA		12/21/2001		8,209,153							8,209,153	9,210,750		1,001,597	1,001,597
122112	SHAKOPEE	MN		12/20/2001		1,740,799							1,740,799	1,999,102		258,303	258,303
122113	SHEBOYGAN	WI		12/20/2001		1,765,558							1,765,558	2,047,610		282,052	282,052
122173	BALTIMORE	MD		08/29/2002		338,519							338,519	338,519			
122183	PURCHASE	NY		08/16/2002		446,061		52,266			52,266		498,327	498,327			
122224	HOLLAND	MI		11/27/2002		274,639							274,639	274,639			
122305	CERRITOS	CA		10/29/2003		72,393							72,393	72,393			
122307	HENDERSON	NV		07/01/2003		230,273		250			250		230,523	230,523			
122324	SAN MARCOS	CA		12/09/2003		217,270							217,270	217,270			
122362	MURFREESBORO	TN		02/13/2004		96,894							96,894	96,894			
122370	GLENDALE	WI		12/12/2003		654,680							654,680	654,680			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122394	CHEEKTOWAGA	NY		03/18/2004		2,302,835							2,302,835	2,369,672		66,837	66,837
122415	MENTOR	OH		05/11/2004		9,111,381		(26,383)			(26,383)		9,084,998	9,109,411		24,413	24,413
122423	WHITESTONE	NY		06/09/2004		306,574							306,574	306,574			
122430	FREEHOLD	NJ		09/21/2004		4,221,919							4,221,919	4,617,231		395,312	395,312
122451	MURRIETA	CA		06/28/2004		6,318,403							6,318,403	6,859,616		541,213	541,213
122456	OCEAN	NJ		12/21/2004		10,846,893							10,846,893	11,775,885		928,992	928,992
122457	RED BANK	NJ		04/29/2005		273,008							273,008	273,008			
122458	SEA GIRT	NJ		06/24/2004		11,583,260		16,755		(110,374)	(93,619)		11,489,642	11,647,775		158,133	158,133
122466	STERLING	VA		07/01/2004		551,417		2,598			2,598		554,015	554,015			
122469	NORTH BRANCH	MN		07/26/2004		392,620		2,212			2,212		394,832	394,832			
122506	SEWICKLEY	PA		01/14/2005		116,344							116,344	116,344			
122545	STAMFORD	CT		11/22/2005		654,527							654,527	654,527			
122554	ROCKVILLE	MD		02/18/2005		5,698,982		10,180			10,180		5,709,162	6,601,622		892,460	892,460
122555	ROCKVILLE	MD		02/18/2005		6,392,183							6,392,183	7,141,543		749,360	749,360
122556	CHICAGO	IL		01/21/2005		6,144,933							6,144,933	6,114,550		(30,383)	(30,383)
122560	KENOSHA	WI		01/26/2005		170,461							170,461	170,461			
122575	DENVER	CO		02/22/2005		7,532,287		33,324			33,324		7,565,611	7,943,376		377,764	377,764
122581	SAN DIEGO	CA		04/15/2005		217,776							217,776	217,776			
122586	FEDERAL WAY	WA		04/22/2005		374,337							374,337	374,337			
122594	WESTMONT	IL		03/04/2005		250,770							250,770	250,770			
122603	RICHARDSON	TX		04/29/2005		134,937		10,788			10,788		145,725	145,725			
122615	COSTA MESA	CA		05/31/2005		5,422,223		(36,797)			(36,797)		5,385,426	5,425,624		40,198	40,198
122632	CHULA VISTA	CA		07/25/2005		6,365,563							6,365,563	6,644,845		279,283	279,283
122634	PARK CITY	IL		09/06/2005		176,098							176,098	176,098			
122635	LAS VEGAS	NV		08/10/2005		208,180							208,180	208,180			
122640	FREEHOLD	NJ		07/25/2005		6,686,905							6,686,905	7,262,610		575,705	575,705
122643	WILLIAMSBURG	VA		01/19/2006		712,645							712,645	712,645			
122657	SACRAMENTO	CA		09/08/2005		463,548		6,541			6,541		470,089	470,089			
122659	WEST HENRIETTA	NY		03/07/2006		7,358,302							7,358,302	7,824,286		465,984	465,984
122666	HOUSTON	TX		11/30/2006		6,361,372							6,361,372	6,272,645		(88,728)	(88,728)
122673	ADDISON	TX		10/17/2005		222,833							222,833	222,833			
122675	LOUISVILLE	KY		05/24/2006		8,219,864							8,219,864	9,008,208		788,344	788,344
122678	HERNDON	VA		11/01/2005		196,136		703			703		196,839	196,839			
122679	OAK BROOK	IL		02/23/2006		8,000,000							8,000,000	8,503,189		503,189	503,189
122680	LAKEVILLE	MN		11/15/2005		13,638,912							13,638,912	14,463,509		824,597	824,597
122684	BLUE SPRINGS	MO		10/14/2005		9,426,498							9,426,498	10,002,376		575,878	575,878
122687	MELVILLE	NY		11/30/2005		9,483,469							9,483,469	9,916,630		433,160	433,160
122694	DAVENPORT	IA		12/22/2005		253,494							253,494	253,494			
122697	ST. LOUIS	MO		12/08/2005		5,006,944							5,006,944	5,258,738		251,794	251,794
122712	CHICAGO	IL		12/08/2005		221,381							221,381	221,381			
122713	SAN FRANCISCO	CA		11/30/2005		362,364							362,364	362,364			
122715	TUALATIN	OR		11/15/2006		656,324							656,324	656,324			
122718	LOS ANGELES	CA		12/14/2005		176,015							176,015	176,015			
122720	NAPERVILLE	IL		12/21/2005		879,887							879,887	879,887			
122722	SALT LAKE CITY	UT		03/23/2006		25,892,329							25,892,329	28,447,217		2,554,887	2,554,887
122764	BALTIMORE	MD		01/20/2006		174,530							174,530	174,530			
122765	MORENO VALLEY	CA		05/04/2006		10,761,632							10,761,632	11,574,567		812,935	812,935
122766	NORCROSS	GA		02/14/2006		11,896,992		(37,994)			(37,994)		11,858,998	11,900,388		41,390	41,390
122776	LOS ANGELES	CA		03/28/2006		24,970,819		(229,665)			(229,665)		24,741,154	25,579,566		838,412	838,412
122779	MIDDLETOWN	NJ		11/29/2006		1,488,724							1,488,724	1,631,501		142,777	142,777
122782	NEW YORK	NY		01/05/2006		346,623							346,623	346,623			
122784	TULSA	OK		02/23/2006		10,800,000							10,800,000	11,480,408		680,408	680,408
122789	SACRAMENTO	CA		04/17/2006		167,754							167,754	167,754			
122791	FREEHOLD	NJ		05/01/2006		4,469,369							4,469,369	4,971,281		501,912	501,912
122809	ASHEVILLE	NC		07/27/2006		1,062,760							1,062,760	1,062,760			
122812	WOODINVILLE	WA		06/07/2006		159,522		12,476			12,476		171,998	171,998			
122817	DENVER	CO		06/01/2006		146,621		141			141		146,762	146,762			
122828	ELK GROVE VILLAGE	IL		06/26/2006		12,218,559							12,218,559	13,420,129		1,201,570	1,201,570
122830	DENVER	CO		07/19/2006		597,450							597,450	597,450			
122835	SAN DIEGO	CA		08/17/2006		305,068		527			527		305,594	305,594			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122836	GOSHEN	NY		08/29/2006		6,627,583							6,627,583	7,214,327		586,744	586,744
122850	SCOTTS VALLEY	CA		11/29/2006		3,410,455							3,410,455	3,735,064		324,609	324,609
122855	ROUND ROCK	TX		09/22/2006		183,298							183,298	183,298			
122857	SAN JOSE	CA		09/27/2006		5,198,686							5,198,686	5,716,889		518,203	518,203
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		256,393							256,393	256,393			
122870	VENTURA	CA		11/20/2006		190,026		300			300		190,325	190,325			
122873	SAN JOSE	CA		09/27/2006		1,808,238							1,808,238	1,988,482		180,244	180,244
122876	SEATTLE	WA		11/17/2006		528,847							528,847	528,847			
122878	BRAINTREE	MA		11/20/2006		1,693,951							1,693,951	1,865,338		171,388	171,388
122879	BRAINTREE	MA		11/20/2006		2,318,263							2,318,263	2,552,816		234,553	234,553
122880	BRAINTREE	MA		11/20/2006		4,001,938							4,001,938	4,406,838		404,901	404,901
122881	BRAINTREE	MA		11/20/2006		2,356,801							2,356,801	2,595,253		238,452	238,452
122882	BRAINTREE	MA		11/20/2006		1,618,588							1,618,588	1,782,351		163,763	163,763
122890	WOOD DALE	IL		10/26/2006		334,063		867			867		334,930	334,930			
122891	SPRING VALLEY	CA		12/28/2006		12,687,419							12,687,419	13,782,370		1,094,951	1,094,951
122896	HONOLULU	HI		01/25/2007		8,484,893							8,484,893	9,426,573		941,680	941,680
122897	HONOLULU	HI		01/10/2007		141,908							141,908	141,908			
122899	CORONA	CA		12/06/2006		170,774							170,774	170,774			
122905	STOCKTON	CA		02/20/2007		68,728							68,728	68,728			
122906	SAN JOSE	CA		02/20/2007		5,661,890							5,661,890	6,176,615		514,725	514,725
122913	LOS ANGELES	CA		01/25/2007		609,746		355			355		610,101	610,101			
122914	SPARKS	NV		12/19/2006		11,487,916							11,487,916	12,157,923		670,008	670,008
122917	KENOSHA	WI		02/07/2007		183,888							183,888	183,888			
122921	EAST LONGMEADOW	MA		03/29/2007		95,621							95,621	95,621			
122925	SAN DIEGO	CA		02/16/2007		8,976,053							8,976,053	9,840,810		864,757	864,757
122929	HIGHLANDS RANCH	CO		02/16/2007		7,950,802		23,248			23,248		7,974,051	8,354,604		380,553	380,553
122943	SAN DIEGO	CA		05/15/2007		24,328,241							24,328,241	17,791,477		(6,536,765)	(6,536,765)
122944	SAN DIEGO	CA		03/15/2007		5,161,978							5,161,978	3,471,242		(1,690,737)	(1,690,737)
122946	BRAINTREE	MA		05/01/2007		6,856,825							6,856,825	7,582,413		725,588	725,588
122947	HOUSTON	TX		03/30/2007		8,827,360							8,827,360	9,957,221		1,129,860	1,129,860
122952	PORTLAND	ME		03/06/2007		4,163,910							4,163,910	4,569,295		405,385	405,385
122953	MURRIETA	CA		04/26/2007		2,613,799							2,613,799	2,917,756		303,958	303,958
122954	CERRITOS	CA		04/26/2007		3,445,620		1,328			1,328		3,446,948	3,850,668		403,720	403,720
122956	WINSTON-SALEM	NC		04/13/2007		3,992,914							3,992,914	3,903,886		(89,029)	(89,029)
122964	MINNEAPOLIS	MN		04/09/2007		95,897							95,897	95,897			
122970	BRENTWOOD	NY		05/23/2007		3,298,841							3,298,841	3,467,295		168,453	168,453
122972	SAN DIEGO	CA		05/21/2007		5,168,613							5,168,613	5,624,054		455,441	455,441
122974	PARAMOUNT	CA		04/14/2008		342,011							342,011	342,011			
122975	HAWAIIAN GARDENS	CA		05/30/2007		2,977,449							2,977,449	3,247,761		270,312	270,312
122978	CLEVELAND	OH		05/01/2007		4,237,241							4,237,241	4,725,338		488,097	488,097
122979	PENSACOLA	FL		06/27/2007		9,024,047							9,024,047	9,853,450		829,403	829,403
122981	BRENTWOOD	NY		05/23/2007		334,354							334,354	334,354			
122983	NAPERVILLE	IL		06/13/2007		269,042		(5,360)			(5,360)		263,682	263,682			
122984	PORTLAND	OR		06/26/2007		137,605							137,605	137,605			
122993	VARIOUS	NY		07/12/2007		12,863,816							12,863,816	13,507,259		643,443	643,443
122994	VARIOUS	NY		07/12/2007		10,508,137							10,508,137	11,512,862		1,004,724	1,004,724
122995	VARIOUS	NY		07/12/2007		157,347							157,347	157,347			
122996	VARIOUS	NY		07/12/2007		182,084							182,084	182,084			
122998	SAN DIEGO	CA		05/15/2007		2,720,785							2,720,785	2,018,611		(702,174)	(702,174)
123005	CHARLOTTE	NC		07/02/2007		14,724,085		29,767			29,767		14,753,852	16,722,098		1,968,246	1,968,246
123008	NASHVILLE	TN		04/01/2008		3,528,068							3,528,068	3,924,268		396,201	396,201
123010	THORNWOOD	NY		08/27/2007		22,424,001		(99,741)			(99,741)		22,324,260	23,226,854		902,594	902,594
123011	EAST HANOVER	NJ		10/01/2007		146,973		1,254			1,254		148,226	148,226			
123012	DENVER	CO		07/31/2007		8,473,907							8,473,907	9,353,443		879,536	879,536
123015	CHARLOTTE	NC		07/25/2007		21,124							21,124	21,124			
123018	SAN DIEGO	CA		08/08/2007		4,014,822							4,014,822	4,427,173		412,351	412,351
123019	SIMI VALLEY	CA		06/28/2007		126,936							126,936	126,936			
123021	CARLSTADT	NJ		06/28/2007		28,298,879		44,508			44,508		28,343,387	31,812,099		3,468,711	3,468,711
123027	MADISON	WI		08/08/2007		222,033							222,033	222,033			
123029	DARIEN	CT		06/29/2007		171,680							171,680	171,680			

SCHEDULE B - PART 3

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

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123031	HAWTHORNE	CA		06/28/2007		378,430							378,430	378,430			
123043	BRANCHBURG	NJ		10/25/2007		109,716							109,716	109,716			
123044	WHITSETT	NC		08/27/2007		7,343,800							7,343,800	7,134,580		(209,219)	(209,219)
123054	BLAINE	MN		12/21/2007		3,852,101							3,852,101	4,298,566		446,465	446,465
123061	NEW YORK	NY		09/10/2007		302,095							302,095	302,095			
123064	AURORA	OH		08/23/2007		3,318,068							3,318,068	3,318,068			
123065	BALTIMORE	MD		09/25/2007		339,938							339,938	339,938			
123066	WEYMOUTH	MA		09/24/2007		16,145,666		7,837			7,837		16,153,502	18,059,357		1,905,855	1,905,855
123067	MATAWAN	NJ		09/27/2007		94,903							94,903	94,903			
123070	BIRMINGHAM	AL		10/02/2007		341,489							341,489	341,489			
123072	CHICAGO	IL		09/25/2007		18,584,776		(191,437)			(191,437)		18,393,339	18,815,211		421,872	421,872
123073	PASADENA	CA		10/09/2007		24,878,158		(104,535)			(104,535)		24,773,623	24,897,065		123,442	123,442
123074	CITY OF INDUSTRY	CA		09/12/2007		26,706,096		(55,165)			(55,165)		26,650,931	28,018,148		1,367,217	1,367,217
123076	GREENWICH	CT		10/11/2007		9,815,987							9,815,987	10,991,741		1,175,753	1,175,753
123081	RALEIGH	NC		11/06/2007		216,325							216,325	216,325			
123084	SHREWSBURY	NJ		09/26/2007		922,517		(7,701)		(6,552)	(14,253)		908,265	908,265			
123089	ANNAPOLIS	MD		12/26/2007		132,271			14,978		(14,978)		117,293	117,293			
123090	CAMBRIDGE	MA		10/18/2007		104,561							104,561	104,561			
123094	SAN YSIDRO	CA		10/24/2007		716,816							716,816	716,816			
123097	VALLEY VIEW	OH		01/22/2008		174,095							174,095	174,095			
123098	RENO	NV		10/12/2007		3,550,000							3,550,000	3,988,796		438,796	438,796
123103	HIALEAH	FL		10/12/2007		11,125,000							11,125,000	12,415,128		1,290,128	1,290,128
123104	SANDY	UT		11/20/2007		12,292,589							12,292,589	13,757,777		1,465,188	1,465,188
123107	SAN ANTONIO	TX		10/18/2007		16,524,007							16,524,007	18,314,957		1,790,950	1,790,950
123108	EVERETT	WA		12/03/2007		3,741,650							3,741,650	4,131,391		389,740	389,740
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		74,041							74,041	74,041			
123118	MIRA LOMA	CA		12/12/2007		108,439							108,439	108,439			
123121	NEW BRAUNFELS	TX		12/21/2007		12,381,596							12,381,596	14,154,349		1,772,753	1,772,753
123122	NEW BRAUNFELS	TX		12/21/2007		11,889,613							11,889,613	13,528,535		1,638,921	1,638,921
123124	BUFFALO GROVE	IL		11/15/2007		1,927,593							1,927,593	2,150,990		223,397	223,397
123125	PHILADELPHIA	PA		12/17/2007		25,050,572							25,050,572	28,113,200		3,062,628	3,062,628
123126	MEDFORD	MA		12/07/2007		161,413							161,413	161,413			
123127	NEW WINDSOR	NY		03/17/2008		2,496,658							2,496,658	2,833,775		337,117	337,117
123128	LENEXA	KS		01/15/2008		253,380							253,380	253,380			
123129	SAN FRANCISCO	CA		12/10/2007		238,932							238,932	238,932			
123130	OGDEN	UT		03/13/2008		452,852							452,852	452,852			
123136	HOCKESSIN	DE		02/11/2008		413,995							413,995	413,995			
123137	RIVERSIDE	CA		01/10/2008		59,871							59,871	59,871			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		9,108,179							9,108,179	10,391,550		1,283,370	1,283,370
123139	TAMPA	FL		01/15/2008		370,661							370,661	370,661			
123140	PACOIMA	CA		01/24/2008		86,290							86,290	86,290			
123141	BRANCHBURG	NJ		02/05/2008		234,409							234,409	234,409			
123143	HOCKESSIN	DE		04/10/2008		73,248							73,248	73,248			
123145	BOSTON	MA		02/14/2008		25,245,179							25,245,179	28,238,388		2,993,208	2,993,208
123146	LAYTON	UT		02/22/2008		6,158,761							6,158,761	5,709,146		(449,615)	(449,615)
123151	SHREWSBURY	NJ		02/13/2008		11,446,607		4,004		(109,466)	(105,462)		11,341,146	11,297,148		(43,998)	(43,998)
123153	FAIRFAX	VA		02/29/2008		7,500,000							7,500,000	7,885,497		385,497	385,497
123157	FOREST LAKE	MN		02/29/2008		8,500,000							8,500,000	8,829,648		329,648	329,648
123158	SALT LAKE CITY	UT		04/01/2008		2,833,109							2,833,109	3,163,512		330,402	330,402
123161	PHILADELPHIA	PA		03/31/2008		8,252,781							8,252,781	9,134,136		881,355	881,355
123169	ALEXANDRIA CITY	VA		03/31/2008		207,695							207,695	207,695			
123171	HOUSTON	TX		03/31/2008		262,368							262,368	262,368			
123173	WARMINSTER	PA		06/03/2008		83,147							83,147	83,147			
123174	BOUND BROOK	NJ		06/18/2008		161,845							161,845	161,845			
123178	TOWSON	MD		06/26/2008		22,257,303							22,257,303	25,080,020		2,822,717	2,822,717
123195	MEDFORD	NY		12/11/2009		296,954							296,954	296,954			
123216	GOLETA	CA		07/29/2010		135,344							135,344	135,344			
123224	HARTSDALE	NY		07/28/2010		184,140							184,140	184,140			
123230	SECAUCUS	NJ		10/07/2010		137,967							137,967	137,967			
123232	DENVER	CO		11/01/2010		867,447							867,447	888,760		21,313	21,313

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123233	DENVER	CO		11/01/2010		12,641,365							12,641,365	14,699,187		2,057,823	2,057,823
123234	MACUNGIE	PA		10/26/2010		65,789							65,789	65,789			
123240	PLANO	TX		09/22/2010		280,325							280,325	280,325			
123242	RICHMOND HEIGHTS	MO		11/23/2010		302,552							302,552	302,552			
123244	MACEDONIA	OH		01/28/2011		20,094,386		(7,418)			(7,418)		20,086,968	22,316,132		2,229,163	2,229,163
123247	LAKEWOOD	CA		11/24/2010		4,802,423							4,802,423	4,811,733		9,310	9,310
123248	WINSTON SALEM	NC		12/15/2010		289,898							289,898	289,898			
123249	DES PLAINES	IL		02/24/2011		481,145							481,145	481,145			
123250	MENDOTA HEIGHTS	MN		03/01/2011		16,420,780							16,420,780	18,116,798		1,696,018	1,696,018
123251	MENDOTA	MN		03/01/2011		8,679,982							8,679,982	9,900,650		1,220,668	1,220,668
123255	LOS ANGELES	CA		10/03/2011		590,489							590,489	590,489			
123256	MORRISTOWN	NJ		06/01/2011		22,926,873		66,099			66,099		22,992,972	25,155,137		2,162,165	2,162,165
123257	AUSTIN	TX		06/01/2011		198,604							198,604	198,604			
123258	SAN ANTONIO	TX		06/20/2011		243,482							243,482	243,482			
123259	PITTSBURGH	PA		04/01/2011		323,524		841			841		324,365	324,365			
123262	WYCKOFF	NJ		05/25/2011		713,258							713,258	713,258			
123263	ORLANDO	FL		05/17/2011		221,717							221,717	221,717			
123264	SCOTTSDALE	AZ		04/26/2011		14,000,000							14,000,000	14,588,445		588,445	588,445
123265	HOUSTON	TX		05/05/2011		11,480,000							11,480,000	12,549,257		1,069,257	1,069,257
123267	MACON	GA		05/04/2011		64,475							64,475	64,475			
123268	KATY	TX		06/28/2011		266,444							266,444	266,444			
123271	RANCHO CORDOVA	CA		05/31/2011		734,382		(1,268)			(1,268)		733,113	733,113			
123275	BAKERSFIELD	CA		05/31/2011		1,379,962		(2,215)			(2,215)		1,377,748	1,377,748			
123278	ALISO VIEJO	CA		05/31/2011		772,202		(1,168)			(1,168)		771,033	771,033			
123280	DANA POINT	CA		07/22/2011		146,470							146,470	146,470			
123281	WESTERVILLE	OH		05/02/2011		303,531							303,531	303,531			
123282	SUNNYVALE	CA		06/06/2011		8,446,713							8,446,713	8,724,226		277,513	277,513
123283	MOUNTAIN VIEW	CA		06/06/2011		8,017,219							8,017,219	8,280,621		263,402	263,402
123286	SPRING HILL	FL		09/14/2011		112,339							112,339	112,339			
123288	LOS ANGELES	CA		06/13/2011		7,342,609		4,370		(44,014)	(39,644)		7,302,965	7,302,965			
123289	AURORA	IL		08/10/2011		238,126							238,126	238,126			
123291	MARIETTA	GA		06/30/2011		15,691,889		223			223		15,692,111	16,880,784		1,188,672	1,188,672
123292	CHULA VISTA	CA		07/14/2011		5,440,222		(251)			(251)		5,439,970	5,743,188		303,217	303,217
123293	HOPKINS	MN		06/29/2011		8,563,628							8,563,628	9,267,532		703,904	703,904
123294	WOODBURY	NY		07/01/2011		103,823							103,823	103,823			
123298	DEVON	PA		06/29/2011		193,877		68			68		193,946	193,946			
123301	CHICAGO	IL		09/01/2011		145,990							145,990	145,990			
123302	ST. LOUIS	MO		06/30/2011		115,831							115,831	115,831			
123303	PHOENIX	AZ		06/30/2011		21,582							21,582	21,582			
123304	PHILADELPHIA	PA		06/30/2011		239,365							239,365	239,365			
123305	MINNEAPOLIS	MN		06/30/2011		72,722							72,722	72,722			
123306	HOUSTON	TX		06/30/2011		16,965							16,965	16,965			
123307	CHELSEA	MA		06/30/2011		153,803							153,803	153,803			
123308	BALTIMORE	MD		06/30/2011		66,876							66,876	66,876			
123309	ATLANTA	GA		06/30/2011		98,975							98,975	98,975			
123310	WASHINGTON	DC		06/30/2011		37,700							37,700	37,700			
123312	DEERFIELD	IL		12/01/2011		592,600							592,600	592,600			
123314	SARASOTA	FL		08/08/2011		110,527							110,527	110,527			
123315	DALLAS	TX		09/01/2011		7,464,840							7,464,840	8,066,165		601,324	601,324
123318	INDIANAPOLIS	IN		07/13/2011		192,728							192,728	192,728			
123324	SEATTLE	WA		09/29/2011		363,457							363,457	363,457			
123328	ST. LOUIS	MO		10/11/2011		379,861							379,861	379,861			
123331	ALPHARETTA	GA		07/29/2011		12,037,220							12,037,220	12,037,220			
123335	BOSTON	MA		11/30/2011		3,958,619							3,958,619	4,173,432		214,813	214,813
123337	BOSTON	MA		11/30/2011		68,521							68,521	68,521			
123338	BOSTON	MA		11/30/2011		3,166,701							3,166,701	3,338,541		171,840	171,840
123339	BOSTON	MA		11/30/2011		6,333,402							6,333,402	6,677,082		343,680	343,680
123340	BOSTON	MA		11/30/2011		67,119							67,119	67,119			
123341	BOSTON	MA		11/30/2011		3,642,045							3,642,045	3,839,680		197,634	197,634
123342	BOSTON	MA		11/30/2011		67,119							67,119	67,119			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123343	BOSTON	MA		11/30/2011		16,619,565							16,619,565	17,513,960		894,395	894,395
123347	LAKEWOOD	CA		12/13/2011		102,097							102,097	102,097			
123348	OREGON CITY	OR		12/15/2011		324,954							324,954	324,954			
123355	PHOENIX	AZ		12/19/2011		734,749							734,749	734,749			
123358	MAINVILLE	OH		11/30/2011		150,982							150,982	150,982			
123364	MIRA LOMA	CA		01/19/2012		3,742,063							3,742,063	3,878,740		136,677	136,677
123366	COLUMBUS	OH		03/28/2012		312,133							312,133	312,133			
123369	NEW YORK	NY		01/11/2012		428,235		(578)			(578)		427,657	427,657			
123374	ALEXANDRIA	VA		03/07/2012		919,989							919,989	919,989			
123375	DENVER	CO		02/21/2012		340,410							340,410	340,410			
123376	HOUSTON	TX		05/15/2012		403,994							403,994	403,994			
123378	SAN MARCOS	CA		02/14/2012		4,829,230							4,829,230	4,802,347		(26,884)	(26,884)
123379	NEWARK	NJ		01/20/2012		355,916							355,916	355,916			
123380	PLANT CITY	FL		12/16/2011		428,303							428,303	428,303			
123381	HIGH POINT	NC		07/19/2012		4,516,418							4,516,418	4,505,231		(11,187)	(11,187)
123382	PASADENA	CA		04/16/2012		186,607		8,426			8,426		195,033	195,033			
123386	ELMWOOD PARK	NJ		05/08/2012		7,031,569		(5,093)			(5,093)		7,026,476	7,072,246		45,770	45,770
123387	JESSUP	MD		05/21/2012		167,137							167,137	167,137			
123396	SANTA FE SPRINGS	CA		06/29/2012		173,855							173,855	173,855			
123397	OAKLAND	CA		08/08/2012		828,431							828,431	828,431			
123398	UNIVERSITY CITY	MO		06/27/2012		121,251		28,470			28,470		149,722	149,722			
123399	AUSTIN	TX		09/13/2012		13,833,266							13,833,266	14,176,121		342,855	342,855
123400	DENVER	CO		07/26/2012		85,640							85,640	85,640			
123401	MADISON	WI		07/10/2012		230,528							230,528	230,528			
123402	COSTA MESA	CA		07/16/2012		920,289							920,289	920,289			
123404	SAN DIEGO	CA		09/04/2012		146,215							146,215	146,215			
123405	SAN DIEGO	CA		09/04/2012		283,443							283,443	283,443			
123406	NORTH HOLLYWOOD	CA		09/04/2012		36,899							36,899	36,899			
123407	LINTHICUM	MD		08/28/2012		264,260							264,260	264,260			
123408	DENVER	CO		08/01/2012		2,930,740							2,930,740	3,126,300		195,561	195,561
123409	DENVER	CO		08/01/2012		2,868,526							2,868,526	3,059,936		191,409	191,409
123415	ATLANTA	GA		08/27/2012		10,967,235		2,023			2,023		10,969,258	11,687,663		718,405	718,405
123416	LODI	NJ		02/13/2013		644,263							644,263	644,263			
123418	STERLING HEIGHTS	MI		10/16/2012		184,188		(602)			(602)		183,586	183,586			
123419	ANNAPOLIS	MD		12/18/2012		179,599							179,599	179,599			
123420	MAITLAND	FL		12/28/2012		845,176		3,079			3,079		848,255	848,255			
123422	STUDIO CITY	CA		03/01/2013		25,338,998		(7,645)			(7,645)		25,331,353	25,163,003		(168,350)	(168,350)
123423	PLEASANTON	CA		11/15/2012		19,093,930		7,073			7,073		19,101,003	19,810,071		709,068	709,068
123426	ROCKY POINT	NY		01/25/2013		246,864							246,864	246,864			
123427	GEORGETOWN	TX		07/30/2013		313,107							313,107	313,107			
123428	CULVER CITY	CA		11/14/2012		14,372,957							14,372,957	14,854,093		481,137	481,137
123429	CHICAGO	IL		11/29/2012		371,708		(1,009)			(1,009)		370,698	370,698			
123436	PHOENIX	AZ		02/14/2013		22,020,958		(6,948)			(6,948)		22,014,011	22,777,125		763,114	763,114
123437	LAS VEGAS	NV		02/14/2013		50,766							50,766	50,766			
123438	TEMPE	AZ		02/14/2013		67,961							67,961	67,961			
123440	PORTLAND	OR		03/25/2013		94,985							94,985	94,985			
123441	IRVINE	CA		03/28/2013		391,051		(362)			(362)		390,690	390,690			
123442	ALISO VIEJO	CA		04/30/2013		366,349							366,349	366,349			
123443	SEATTLE	WA		03/25/2013		156,978							156,978	156,978			
123444	DALLAS	TX		03/28/2013		5,337,026							5,337,026	5,359,400		22,375	22,375
123445	MOORESVILLE	NC		04/09/2013		176,455							176,455	176,455			
123446	BOULDER	CO		06/20/2013		230,892							230,892	230,892			
123447	ATLANTA	GA		05/01/2013		14,225,000							14,225,000	14,225,000			
123448	CHANTILLY	VA		05/13/2013		232,099							232,099	232,099			
123449	CHICAGO	IL		05/08/2013		185,698							185,698	185,698			
123451	PLEASANTON	CA		04/18/2013		282,941							282,941	282,941			
123452	HOUSTON	TX		06/13/2013		200,024							200,024	200,024			
123458	LOS ANGELES	CA		05/23/2013		140,327		(116)			(116)		140,211	140,211			
123459	MARLTON	NJ		06/13/2013		423,274							423,274	423,274			
123460	SANTA CLARA	CA		06/12/2013		1,304,414		(5,889)			(5,889)		1,298,525	1,298,525			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123463	SAN DIEGO	CA		06/24/2013		207,369		(869)			(869)		206,500	206,500			
123464	HOUSTON	TX		07/29/2013		8,434,954							8,434,954	8,551,647		116,692	116,692
123465	PHOENIXVILLE	PA		07/09/2013		176,128		(385)			(385)		175,744	175,744			
123469	LANCASTER	NY		08/15/2013		348,726							348,726	348,726			
123470	MIAMI	FL		06/20/2013		1,711,500							1,711,500	1,711,500			
123472	CHICAGO	IL		08/13/2013		796,247							796,247	796,247			
123474	LAS VEGAS	NV		07/10/2013		309,002							309,002	309,002			
123476	ODENTON	MD		07/25/2013		220,720							220,720	220,720			
123477	NEW BRAUNFELS	TX		08/29/2013		1,344,127							1,344,127	1,508,356		164,230	164,230
123478	HONOLULU	HI		01/30/2014		16,464							16,464	16,464			
123479	CHICAGO	IL		09/26/2013		5,730,515		2,205			2,205		5,732,719	6,163,122		430,403	430,403
123480	FULTON	MD		10/30/2013		450,730							450,730	450,730			
123481	FULTON	MD		10/30/2013		387,097							387,097	387,097			
123483	LOS ANGELES	CA		10/29/2013		349,939							349,939	349,939			
123484	CHARLOTTE	NC		10/01/2013		30,001,806							30,001,806	30,001,806			
123485	EATONTOWN	NJ		10/29/2013		1,738,633		(2,999)			(2,999)		1,735,634	1,735,634			
123490	SAN FRANCISCO	CA		05/01/2014		151,465							151,465	151,465			
123492	GREENSBORO	NC		05/12/2014		97,604		34			34		97,638	97,638			
123493	SALT LAKE CITY	UT		05/07/2014		183,790							183,790	183,790			
123495	CUPERTINO	CA		07/31/2014		116,282							116,282	116,282			
123496	BROOKLYN	NY		07/30/2014		110,016							110,016	110,016			
123497	TOMS RIVER	NJ		07/09/2014		84,449							84,449	84,449			
123505	CHICAGO	IL		09/10/2014		34,069							34,069	34,069			
123507	SAN ANTONIO	TX		10/30/2014		19,672							19,672	19,672			
325005	GREENSBORO	NC		12/07/1998		1,378,331							1,378,331	1,521,530		143,199	143,199
0299999. Mortgages with partial repayments						1,401,688,090		(457,229)	14,978	(270,406)	(742,613)		1,400,945,477	1,485,872,381		84,926,904	84,926,904
122480	ALLENTOWN	PA		07/01/2004		10,574,015			2,171,042	190,630	(1,980,412)		8,593,603	10,001,752		1,408,149	1,408,149
0399999. Mortgages disposed						10,574,015			2,171,042	190,630	(1,980,412)		8,593,603	10,001,752		1,408,149	1,408,149
0599999 - Totals						2,311,611,878		(764,129)	2,186,020	(129,423)	(3,079,573)		2,308,532,306	2,398,223,939		89,691,633	89,691,633

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
13139#-10-3	CALTIUS PARTNERS IV	R	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2	16,927,799	16,927,799	16,927,799	(764,732)					2,576,472	6,735,162	6.890
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP	RP5U	12/20/2012	2	16,803,048	16,803,048	16,803,048	968,123						21,056,306	3.300
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									33,730,847	33,730,847	33,730,847	203,391					2,576,472	27,791,468	XXX
11440#-10-1	BROOKS HOLDINGS LLC		Boston	MA	Hancock Partners		04/28/2006												0.280
11443#-10-8	BROOKS PROVISIONS CO-INVESTMENTS LLC		Boston	MA	Hancock Partners		04/28/2006												0.500
000000-00-0	GTCR FUND VII		Chicago	IL	GTCR		03/27/2000												0.500
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		1,220,242	1,220,242	1,220,242	(363,323)					631,820	48,684	0.500
55407@-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		6,727,593	6,727,593	6,727,593	(1,832,378)					1,968,609		0.240
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		3,831,772	3,831,772	3,831,772	(627,419)					682,497	842,212	0.990
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP		Dallas	TX	TCW		05/15/2002		76,845	76,845	76,845	(1,982)							11.110
000000-00-0	AIP/MAI HOLDINGS LLC		Boston	MA	Hancock Partners		04/27/2009												10.080
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	2,516,160	2,516,160	2,516,160	(559,127)					1,209,603		2.560
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		11/07/2006		391,941	391,941	391,941	19,227							3.070
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	5,363,892	5,363,892	5,363,892	1,624,816					1,418,075		2.670
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	11,600,585	11,600,585	11,600,585	1,628,140					1,816,311		0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	R	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	7,151,388	7,151,388	7,151,388	2,201,875					20,783,488		0.690
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	12,850,703	12,850,703	12,850,703	(7,875,170)					6,895,329	1,107,707	0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	9,697,593	9,697,593	9,697,593	534,159					3,476,071	4,825,023	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Los Angeles	CA	Ares Management LLC		11/05/2012		8,546,811	8,546,811	8,546,811	626,159						7,608,019	0.330
000000-00-0	ASTORG IV	R	Paris	FRA	Astorg Partners		03/20/2008	3	10,810,711	10,810,711	10,810,711	186,129				(623,631)	812,059	2,483,029	1.360
000000-00-0	ASTORG V	R	Paris	FRA	Astorg Partners		03/21/2011	3	10,165,928	10,165,928	10,165,928	695,065				(470,919)		3,360,673	1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		09/30/2008	2	76,452	76,452	76,452	(302,424)					289,171		3.410
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	R	New York	NY	Behrman Capital		08/23/2012	3	4,567,217	4,567,217	4,567,217	121,106					459,235	441,194	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	9,744,238	9,744,238	9,744,238	46,566					3,188,205	600,388	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		05/11/2009	3										490,404	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	R	New York	NY	CCMP Capital Associates III LP		01/17/2014	3	4,071,041	4,071,041	4,071,041	(186,873)						5,929,952	0.260
000000-00-0	EQT V FUND	R	St Peter Port	GGY	EQT		12/31/2008	3	7,810,113	7,810,113	7,810,113	1,533,678				(421,578)	1,076,787	438,093	0.290
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	8,546,472	8,546,472	8,546,472	511,294					1,402,946	1,083,300	0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	17,121,435	17,121,435	17,121,435	591,697					2,477,621	698,425	0.600
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	R	Boston	MA	Advent Group		10/31/2012	3	17,258,905	17,258,905	17,258,905	2,283,353						9,350,800	0.750
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	17,013,294	17,013,294	17,013,294	(134,469)					3,930,713	1,920,794	1.030
000000-00-0	GTCR FUND XI LP	R	CHICAGO	IL	GTCR		09/02/2014	3	1,722,649	1,722,649	1,722,649	(126,101)						23,651,250	0.780
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	Boston	MA	HarbourVest Partners		12/31/2012		17,902,102	17,902,102	17,902,102	392,743					2,768,099		1.590
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	R	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		14,627,615	14,627,615	14,627,615	281,736						2,533,000	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	R	New York	NY	Lexington Partners		01/31/2011		9,435,380	9,435,380	9,435,380	371,047					1,531,420	4,020,531	0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3	4,872,621	4,872,621	4,872,621	(2,210,666)					3,024,272	1,544,775	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008		10,102,999	10,102,999	10,102,999	(525,866)					376,603	1,024,245	0.300
000000-00-0	MBK PARTNERS FUND III	R	Central	HKG	MBK Partners		04/17/2013		11,126,868	11,126,868	11,126,868	(481,868)						27,210,336	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	16,871,420	16,871,420	16,871,420	1,461,149					1,591,547	2,327,039	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	8,547,583	8,547,583	8,547,583	(139,366)					3,388,590	4,802,386	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	R	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	133,959	133,959	133,959							11,766,041	0.600
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BRA	Patria Investimentos		10/16/2008		10,700,005	10,700,005	10,700,005	1,212,070						2,374,633	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	R	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013		7,784,936	7,784,936	7,784,936	2,163,394					904,624	17,102,324	0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	16,581,371	16,581,371	16,581,371	546,812					2,863,131	2,312,359	0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	5,870,242	5,870,242	5,870,242	(2,113,093)					3,790,879	1,663,008	0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	R	Boston	MA	Sankaty Advisors		10/17/2012		3,953,981	3,953,981	3,953,981	(155,950)					86,710	3,471,000	0.570
000000-00-0	SEGULAH IV, LP	R	Stockholm	SWE	Segulah Advisor		04/28/2008	3	10,196,539	10,196,539	10,196,539	3,342,874				(1,089,083)	19,603	2,838,753	1.450
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		09/30/2008	3	12,407,648	12,407,648	12,407,648	3,306,660					510,706	2,510,860	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	R	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	4,973,977	4,973,977	4,973,977	1,220,530						13,145,603	0.170
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		15,650,741	15,650,741	15,650,741	255,480						384,254	1.460
000000-00-0	SYCAMORE PARTNERS II, LP	R	NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3	891,293	891,293	891,293	(111,020)						16,596,664	0.700
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	8,850,504	8,850,504	8,850,504	1,557,823					856,316	1,361,822	0.080
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		05/22/2008	3	18,680,036	18,680,036	18,680,036	1,648,015					1,709,072	2,434,186	0.110
000000-00-0	TRIDENT VI LP	R	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	1,427,646	1,427,646	1,427,646	(65,562)						15,506,793	0.400

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	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	8,791,697	8,791,697	8,791,697	(346,369)					1,299,883	1,478,041	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	20,648,158	20,648,158	20,648,158	2,648,929						3,717,062	0.760
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		09/30/2008		26,129,107	26,129,107	26,129,107	1,752,916					3,219,860		0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	R	Wayzata	MN	Wayzata Partners		05/24/2013		4,211,768	4,211,768	4,211,768	(100,661)						15,889,560	0.790
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	17,885,783	17,885,783	17,885,783	3,392,686					55,299	2,176,336	0.680
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP		Boston	MA	ArcLight Partners		09/30/2008												2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		05/11/2009	3	550,326	550,326	550,326	(455,491)						2,295,492	0.940
292696-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2	8,979,954	8,979,954	8,979,954	(704,978)					1,297,642	4,955,503	0.310
000000-00-0	EIG ENERGY FUND XVI	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2	2,406,759	2,406,759	2,406,759	(743,241)						16,869,470	0.330
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
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	7,344,053	7,344,053	7,344,053	2,336,994					1,967,438	436,197	0.270
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	101,693	101,693	101,693							17,898,307	0.400
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		09/30/2008	3	414,931	414,931	414,931	(621,161)						295,321	3.310
000000-00-0	ACTIS AFRICA IV	R	London	GBR	ACTIS CAPITAL		07/19/2013		8,528,903	8,528,903	8,528,903	105,701						8,853,951	8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008		21,593,541	21,593,541	21,593,541	1,494,392					747,944	1,534,871	1.670
000000-00-0	ATLANTA CO-INVESTMENT II LP	R	Grand Cayman Islands	CYM	BARING PRIVATE EQUITY ASIA		07/11/2014		25,130,672	25,130,672	25,130,672	(111,380)							5.260
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	R	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		1,876,262	1,876,262	1,876,262	(166,601)						14,957,137	1.950
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA	Audax Group		05/11/2009	2	1,980,923	1,980,923	1,980,923	(149,452)					619,502	2,276,134	3.540
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	ARDIAN		12/14/2011		7,267,661	7,267,661	7,267,661	1,083,708						3,201,264	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BRA	Axxon Group		08/11/2011	3	3,947,515	3,947,515	3,947,515	(57,344)						3,917,470	7.870
05558#-10-1	BHC INTERIM FUNDING II		New York	NY	BHC INTERIM FUNDING MANAGEMENT	A	09/30/2008	2	2,543,064	2,543,064	2,543,064	(17,597)		7,455,290					7.500
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		09/30/2008		8,150,892	8,150,892	8,150,892	(3,329,515)						2,662,493	4.060
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		09/30/2008		9,091,187	9,091,187	9,091,187	539,516		856,441				865,568	4.300
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		04/18/2008	3	13,271,522	13,271,522	13,271,522	1,415,335					324,656	2,245,386	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.		Los Angeles	CA	Caltius Capital		12/31/2008		32,119	32,119	32,119	71,130							22.920
131388-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		05/01/2009	2	1,149,295	1,149,295	1,149,295	444,983						1,156,894	5.000
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	10,765,849	10,765,849	10,765,849	1,821,845					1,220,097	1,215,889	16.380
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011		7,801,775	7,801,775	7,801,775	(223,784)		(435,049)				5,811,888	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	R	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2	3,508,247	3,508,247	3,508,247	(34,006)						13,326,101	3.700
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	R	London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011		3,762,748	3,762,748	3,762,748	(441,155)		(297,937)			1,067,438	6,712,690	9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		8,634,432	8,634,432	8,634,432	534,760					943,315	5,763,813	2.440
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	GBR	Barclays		02/20/2012	3	21,751,762	21,751,762	21,751,762	4,164,699						3,431,905	1.080
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	4,675,717	4,675,717	4,675,717	(555,287)					239,710	2,145,735	3.980
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	6,298,608	6,298,608	6,298,608	4,861,785						16,011,297	4.240
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		09/30/2008	3	3,621,942	3,621,942	3,621,942	(2,902,094)					2,796,642	2,517,090	6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		09/30/2008	3	4,034,004	4,034,004	4,034,004	(758,994)					689,179	906,169	7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	5,683,503	5,683,503	5,683,503	(263,808)					391,206	1,405,898	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	5,125,000	5,125,000	5,125,000	817,295						8,533,922	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	R	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC		05/28/2014		37,899,367	37,899,367	37,899,367	(106,966)							18.100
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		06/11/2008		2,742,546	2,742,546	2,742,546	12,343,232							27.820
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR		07/18/2011	3	21,733,445	21,733,445	21,733,445	4,305,866						3,580,793	0.840
000000-00-0	GTCR INVESTORS CROWN LP/CALLCREDIT	R	Chicago	IL	GTCR		03/10/2014		2,321,180	2,321,180	2,321,180	(278,820)						650,000	2.550
000000-00-0	HKW CAPITAL PARTNERS IV LP	R	NEW YORK	NY	HKW MANAGEMENT IV LP		04/28/2014	3	12,490,031	12,490,031	12,490,031	1,408,216						19,062,904	9.800
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3	8,972,870	8,972,870	8,972,870	10,615						1,725,600	3.200
000000-00-0	HURON FUND IV	R	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	7,840,383	7,840,383	7,840,383	(676,927)						31,514,600	8.060
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CHN	Jade Invest		07/12/2012		3,085,915	3,085,915	3,085,915	203,690						4,435,080	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	R	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP		05/01/2014		1,900,183	1,900,183	1,900,183	(394,792)						15,808,743	9.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	R	Dallas	TX	Kainos Capital		05/10/2013	3	3,218,845	3,218,845	3,218,845	54,799						5,183,981	1.790
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3				(184,119)						16,705	1.730
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	310,967	310,967	310,967	(62,630)					1,026	21,011	1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	5,735,928	5,735,928	5,735,928	(16,513)						91,693	1.720
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	10,900	10,900	10,900	(87,355)						3,440	1.730
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	3,738,388	3,738,388	3,738,388	(788,417)						768,893	3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	4,341,562	4,341,562	4,341,562	(2,029,266)					4,878,800	2,605,247	2.640

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	KOHLBERG INVESTORS VII LP	R	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	7,498,846	7,498,846	7,498,846	(84,485)						16,288,248	7.670
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		3,074,324	3,074,324	3,074,324	612,613					35,236	1,579,875	7.020
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		12/31/2008		5,828,216	5,828,216	5,828,216	(53,083)					728,449	118,645	2.340
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	R	New York	NY	Lexington Partners		03/14/2011		2,880,405	2,880,405	2,880,405	(503,145)					1,049,674	840,042	1.190
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3	6,184,030	6,184,030	6,184,030	6,883					331,520	533,965	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3	12,178,022	12,178,022	12,178,022	943,745						3,564,874	2.170
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		09/30/2008		11,347,499	11,347,499	11,347,499	822,555							2.550
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		12/31/2008	2	7,285,467	7,285,467	7,285,467	(64,787)					793,198	1,285,714	4.400
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	R	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		03/18/2013		18,522,094	18,522,094	18,522,094	(686,241)						30,725,870	3.330
000000-00-0	MSPE IV VISION INVESTORS LP	R	NEW YORK	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP		08/06/2014		13,206,575	13,206,575	13,206,575	(593,425)							22.150
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008		7,709,105	7,709,105	7,709,105	(390,246)					1,236,132	2,100,000	15.340
000000-00-0	NG CAPITAL PARTNERS II LP	R	Lima	PER	NEXUS GROUP		07/22/2013		2,661,916	2,661,916	2,661,916	(330,972)						9,234,000	2.070
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	R	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	13,087,485	13,087,485	13,087,485	(174,304)					1,799,966	3,661,354	4.850
000000-00-0	ONCAP III	R	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP		07/08/2011		4,448,243	4,448,243	4,448,243	688,694				(264,720)		3,499,073	1.000
000000-00-0	ORCHID ASIA V	R	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011		6,906,669	6,906,669	6,906,669	2,896,910						2,207,844	1.570
000000-00-0	ORCHID ASIA VI LP	R	HONG KONG	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		306,105	306,105	306,105							12,693,895	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT		ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014		8,914,107	8,914,107	8,914,107	1,091,909				(667,180)			25.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B		St Peter Port	GGY	Partners Group		05/05/2009	3	7,489,158	7,489,158	7,489,158	1,467,120				(515,675)		992,499	3.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BRA	Patria Investimentos		08/29/2011		5,508,187	5,508,187	5,508,187	433,459						8,569,477	1.120
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	3,097,985	3,097,985	3,097,985	(1,237,545)					1,003,816	562,484	3.430
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2	3,241,904	3,241,904	3,241,904	(468,143)					387,967	1,103,248	1.940
744618-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	21,984,277	21,984,277	21,984,277	(1,032,063)					3,836,720	3,923,859	3.100
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		09/30/2007	3	1,951,303	1,951,303	1,951,303	(143,524)					1,859,381	248,800	3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	9,308,114	9,308,114	9,308,114	(1,601,841)					3,314,921	164,437	2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	R	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP		05/29/2014	3	1,667,420	1,667,420	1,667,420	(81,085)						8,451,495	4.470
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	7,285,620	7,285,620	7,285,620	707,712						3,181,729	2.200
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		10,012,051	10,012,051	10,012,051	(2,527,873)					44,826	138,745	2.760
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	SYCAMORE PARTNERS		07/10/2012	3	9,754,968	9,754,968	9,754,968	2,283,199					1,540,106	4,284,994	1.160
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	R	Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012		23,168,979	23,168,979	23,168,979	4,627,933						16,236,200	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	3,987,993	3,987,993	3,987,993	75,326					342,092	2,203,841	2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	14,359,983	14,359,983	14,359,983	895,877						29,406,821	2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	2,237,269	2,237,269	2,237,269	(45,311)						4,426,610	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	10,014,051	10,014,051	10,014,051	(3,993,590)					2,065,982	1,341,301	1.840
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	6,116,818	6,116,818	6,116,818	(530,966)					1,389,986	1,738,529	1.680
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	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
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	11,125,752	11,125,752	11,125,752	1,065,170					3,103,678		4.250
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	14,094,578	14,094,578	14,094,578	3,256,902					2,714,559		2.590
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	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	5,121,621	5,121,621	5,121,621	(61,941)						122,282	2.340
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		09/30/2008	3	26,524,222	26,524,222	26,524,222	(1,670,215)					301,109	1,067,690	1.780
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	STEELRIVER LDC INVESTMENTS LP	R	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		71,731,184	71,731,184	71,731,184	19,315,806					2,027,763		18.800
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		32,228,866	32,228,866	32,228,866	(8,634)							4.180
000000-00-0	AQR GRP EL FUND, LP		Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	A	07/08/2013		30,522,422	30,522,422	30,522,422	2,267,194							1.690
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JPMORGAN INV MGMT		10/31/2014		32,070,857	32,070,857	32,070,857	(166,643)							7.980
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,424,308,194	1,424,308,194	1,424,308,194	86,195,679		8,311,731		(6,255,581)	102,595,922	757,856,271	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	R	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC		10/29/2014		8,853,879	8,853,879	8,853,879							9,665,299	37.500
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	R	NEW YORK	NY	HKW MANAGEMENT IV LP		06/30/2014		1,510,285	1,510,285	1,510,285	13,006						17,302,721	75.200
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		342,880	342,880	342,880	49,523							100.000
020148-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,751,607	1,751,607	1,751,607	52							100.000
020018-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		8,839,471	8,839,471	8,839,471	1,878,370							100.000
020018-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		376,802,253	376,802,253	376,802,253	15,297,957							100.000

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
1699999. Joint Venture Interests - Common Stock - Affiliated									398,100,374	398,100,374	398,100,374	17,238,908						26,968,020	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		2,917,509	2,917,509	2,917,509	172,230						292,500	0.580
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	2,929,985						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	2,895,290				(1,374,396)		3,269,669	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		16,600,585	16,600,585	16,600,585	393,495					2,916,164	801,418	0.370
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	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		09/30/2008					1,390,537		2,669,209					1.000
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	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		4,142,924	4,142,924	4,142,924	1,025,144							0.790
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	(1,538,608)					2,205,872	2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	C	New York	NY	Westbrook Partners		06/11/2013		14,060,152	14,060,152	14,060,152	838,533						17,646,591	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	C	New York	NY	Westbrook Partners		12/28/2009		6,302,066	6,302,066	6,302,066	59,856					1,025,752	1,034,535	0.530
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		03/31/2009										386,913		3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		09/30/2008		17,669,274	17,669,274	17,669,274	1,313,906							3.530
000000-00-0	GALENA WAY LAND PARTNERS LLC	R	SHERMAN OAKS	CA	TruAmerica Multifamily		06/23/2014		10,063,972	10,063,972	10,063,972	(124,492)						2,003,300	65.000
000000-00-0	JER FUND III		McLean	VA	JER Partners		12/31/2008		186,089	186,089	186,089	38,914						4,474,930	1.700
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		9,808,414	9,808,414	9,808,414	379,464					87,535	201,980	2.020
000000-00-0	KTR INDUSTRIAL FUND II	C	New York	NY	KTR CAPITAL PARTNERS		08/20/2010		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		20,376,059	20,376,059	20,376,059	3,765,518						33,150,656	4.170
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		2,897,599	2,897,599	2,897,599	312,227						2,136,304	4.410
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		09/30/2008		13,433,209	13,433,209	13,433,209	523,965							1.630
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	ML-AI VENTURE 2, LLC	R	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014		40,685,698	40,685,698	40,685,698								25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	R	SHERMAN OAKS	CA	TruAmerica Multifamily		06/23/2014		24,302,523	24,302,523	24,302,523	(196,438)						4,869,800	65.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2008		3,986,719	3,986,719	3,986,719	767,407						190,883	2.090
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	R	SHERMAN OAKS	CA	TruAmerica Multifamily		06/23/2014		12,983,376	12,983,376	12,983,376	(199,803)						2,111,200	65.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		337,417	337,417	337,417	(53,834)					36,531		1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		9,656,911	9,656,911	9,656,911	1,614,770							1.810
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		04/28/2010		31,247,923	31,247,923	31,247,923	3,752,292						878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		09/30/2008		12,109,542	12,109,542	12,109,542	(429,791)							1.780
000000-00-0	TRUAMERICA PROPERTIES II LLC GP	R	SHERMAN OAKS	CA	TruAmerica Multifamily		06/19/2014		4,603,999	4,603,999	4,603,999	(143,121)						7,923,000	40.000
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
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		09/30/2008		10,548,563	10,548,563	10,548,563	224,828					1,200,000		1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		152,439	152,439	152,439	3,209							0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		6,089,273	6,089,273	6,089,273	2,391,370							1.700
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		20,947,303	20,947,303	20,947,303	(1,724,291)					474,673		49.000
000000-00-0	ML-AI VENTURE 1	C	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013		24,089,806	24,089,806	24,089,806	(2,011,766)							49.000
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		29,273,254	29,273,254	29,273,254	(2,608,442)							49.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									490,051,954	490,051,954	490,051,954	25,248,745		2,669,209		(1,374,396)	21,064,244	120,030,254	XXX
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC		Hartford	CT	HIMCO & Key		05/11/2009		26,012	26,012	26,012	678,543							3.690
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		12/31/2007		434,000	434,000	434,000	136,139						73,857	7.000
000000-00-0	H/2 SPECIAL OPPORTUNITIES	R	Stamford	CT	H/2 Capital Partners		05/11/2009		6,840,891	6,840,891	6,840,891	(220,825)					1,138,286		4.460
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	C	New York	NY	New York Life Inv		09/30/2008		606,336	606,336	606,336	(62,162)							6.660
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									7,907,239	7,907,239	7,907,239	531,695					1,138,286	73,857	XXX
000000-00-0	SIG INVESTORS, LLC SERIES A1		Boston	MA	Hancock Partners		10/10/2007												3.030
000000-00-0	KREOS CAPITAL IV		London	GBR	Kreos Capital		04/26/2012	2	11,455,980	11,455,980	11,455,980	1,446,529						261,727	4.680
2199999. Joint Venture Interests - Other - Unaffiliated									11,455,980	11,455,980	11,455,980	1,446,529				(720,189)	261,727	3,352,020	XXX
636792-AA-1	NATL LIFE INSURANCE-VRMT		Montpelier	VT	INTERNAL TRANSFER	2FE	09/18/2009		3,500,000	5,531,484	3,500,000						367,500		
668131-AA-3	NORTHWESTERN MUTUAL LIFE		Milwaukee	WI	INTERNAL TRANSFER	1FE	03/23/2010		10,000,000	12,926,210	10,000,000						606,300		
878091-BC-0	TEACHERS INSUR & ANNUITY		New York	NY	INTERNAL TRANSFER	1FE	12/11/2009		20,496,788	25,950,751	20,496,788		(27,177)				1,301,500		
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	1FE	01/17/2012		4,784,713	5,707,589	4,784,713		248				258,000		
256141-AA-0	DOCTORS CO		Napa	CA	US Bank	2FE	10/18/2013		15,000,000	16,498,425	15,000,000						966,875		

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
2399999. Surplus Debentures, etc - Unaffiliated									53,781,501	66,614,459	53,781,501		(26,929)				3,500,175		XXX
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006		CHICAGO	IL	KENNET CAPITAL		06/30/2006		100,000,000	100,000,000	100,000,000						5,980,000		
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005		CHICAGO	IL	KENNET CAPITAL		08/01/2005		100,000,000	100,000,000	100,000,000						4,860,000		
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008		CHICAGO	IL	KENNET CAPITAL		06/30/2008		50,000,000	50,000,000	50,000,000						2,865,000		
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009		CHICAGO	IL	KENNET CAPITAL		12/30/2009		25,000,000	25,000,000	25,000,000						1,297,500		
2699999. Collateral Loans - Affiliated									275,000,000	275,000,000	275,000,000						15,002,500		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		11,536,502	11,536,502	11,536,502		(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		15,912,948	15,912,948	15,912,948		(1,362,628)					2,158,248	10.410
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)					24,048	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)					691,330	5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		15,258,530	15,258,530	15,258,530		(1,984,709)					645,245	6.940
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	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		14,507,363	14,507,363	14,507,363		(1,468,342)					768,717	9.890
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		(1,464,788)					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		(1,809,703)					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		8,919,147	8,919,147	8,919,147		(1,109,886)					327,313	11.810
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									255,722,306	255,722,306	255,722,306		(31,512,806)					18,766,503	XXX
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		657,567	657,567	657,567		(178,051)						6.170
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									657,567	657,567	657,567		(178,051)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse		12/12/2006		164,600	164,600	164,600		(44,931)						2.320
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		162,589	162,589	162,589		(50,905)						5.020
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									327,189	327,189	327,189		(95,836)						XXX
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT		DOVER	DE	JP Morgan Chase		01/01/2012		3,419	3,419	3,419								
42804V-AK-7	HERTZ CORP PREFUNDED LC		DOVER	DE	Deutsche Bank Securities		01/01/2012		324,024	324,024	324,024								
4299999. Any Other Class of Assets - Unaffiliated									327,444	327,444	327,444								XXX
4499999. Total - Unaffiliated									2,278,270,221	2,291,103,179	2,278,270,221	113,626,040	(31,813,621)	10,980,941		(8,350,166)	131,136,827	927,870,374	XXX
4599999. Total - Affiliated									673,100,374	673,100,374	673,100,374	17,238,908					15,002,500	26,968,020	XXX
4699999 - Totals									2,951,370,596	2,964,203,553	2,951,370,596	130,864,948	(31,813,621)	10,980,941		(8,350,166)	146,139,327	954,838,394	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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		3,476,149		6.890
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		11,372,964		3.300
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								14,849,113		XXX
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	3		12,785		2.560
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		100,325		2.670
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	DIRECT	03/25/2005	3		52,727		1.490
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		535,780		0.730
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		4,397,675		0.690
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		396,858		0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			4,703,536		0.330
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	3		7,471,611		1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	2		24,670		3.410
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	3		665,886		0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		127,822		0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	3		83,132		0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	3	632,453	4,824,209		0.260
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	DIRECT	05/11/2009	3		44,253		0.930
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	3		1,170,899		0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	3		95,729		0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		84,425		0.600
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	3		8,033,314		0.750
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3	1,848,750			0.780
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			9,605,000		0.660
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	DIRECT	01/04/2008	3		1,635,869		1.170
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			1,078,943		0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		107,975		0.660
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013			591,294		0.830
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			982,500		0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013			696,819		1.350
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	DIRECT	09/30/2008	3		45,995		0.720
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		4,216,189		0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		462,395		1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3	72,656	61,303		0.600
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008			137,599		1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013			4,376,260		0.700
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		878,502		0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		450,600		0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012			2,301,000		0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		1,691,452		1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		914,799		0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		3,096,264		0.170
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			260,265		1.460
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	3	939,693	220,985		0.700
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GGY	DIRECT	04/30/2007	3		821,123		0.380
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	3		57,522		0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		2,799,846		0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3	82,717	1,410,490		0.400
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		187,094		0.690
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		1,021,337		0.760
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013			3,237,480		0.790
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		1,555,579		0.680
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	2		976,972		0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	12/13/2013	2		1,400,000		0.330
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014		53,333			0.800
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		185,245		0.270
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	101,693			0.400
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	DIRECT	09/30/2008	3		15,881		1.270
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	3		21,756		3.310
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013			6,421,158		8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008			410,610		1.670
000000-00-0	ARGAN CAPITAL LP	London	GBR	Argan Capital	05/05/2009	3		119,048		2.700
000000-00-0	ATLANTA CO-INVESTMENT II LP	Grand Cayman Islands	CYM	BARING PRIVATE EQUITY ASIA	07/11/2014		25,242,052			5.260

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	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014		1,305,923	1,548,520		1.950
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	2		453,821		3.540
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011			1,147,793		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	3		768,937		7.870
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	CAN	DIRECT	05/01/2009	3		88,094		5.990
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008			212,325		4.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008			161,130		4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		2,330,101		2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008			16,634		22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		24,360		5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3	11,662,607	65,509		16.380
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			2,904,129		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	2		5,310,600		3.700
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011			150		9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011			4,447,559		2.440
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	12/31/2008	3		271,951		33.470
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	12/31/2008	3		277,713		2.500
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	3		5,856,384		1.080
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		1,380,540		3.980
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		3,508,701		4.240
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	3		56,913		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		44,649		4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		1,818,320		3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014		38,228,000			18.100
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	06/11/2008			339,696		27.820
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		4,676,285		0.840
000000-00-0	GTCR INVESTORS CROWN LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014		2,600,000			2.550
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	3	9,612,785	3,382,382		9.800
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	3		857,600		3.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3		6,286,800		8.060
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012			904,800		6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	JIUDING DINGFENG GP, LP	05/01/2014		271,500	2,023,475		9.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		3,050,183		1.790
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		2,075		1.730
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		12,667		1.720
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		2,126		1.730
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		9,731		3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		15,551		2.640
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		3,695,020		7.670
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	DIRECT	09/30/2008	3		10,065		1.680
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008			70,914		2.340
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011			98,300		1.190
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	3		80,522		2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	3		3,958,059		2.170
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	2		98,901		4.400
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	03/18/2013			17,354,878		3.330
000000-00-0	MSPE IV VISION INVESTORS LP	NEW YORK	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	08/06/2014		13,800,000			22.150
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008			266,157		15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013			411,272		2.070
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		329,163		4.850
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011			1,225,905		1.000
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011			2,397,217		1.570
000000-00-0	ORCHID ASIA VI LP	HONG KONG	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014		306,105			1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014		8,469,251	20,127		25.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	05/05/2009	3		266,644		3.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011			1,881,487		1.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	2		91,784		1.940
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	2		800,759		3.100
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	3		4,949		3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		4,026,655		2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	3	531,184	1,243,328		4.470
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		655,885		2.200
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	DIRECT	09/30/2008	3		124,914		8.330
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		6,742,120		1.160

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	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012			10,859,205		16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		12,066		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		7,453,035		2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		2,354,653		0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		14,566		1.840
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	3		660,630		1.680
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		15,912,229		2.270
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	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	3		8,935		2.590
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	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		76,012		2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	3		699,357		1.780
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		11,954,352		9.140
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014		5,000,000	27,237,500		4.180
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JPMORGAN INV MGMT	10/31/2014		26,500,000	5,737,500		7.980
1599999. Joint Venture Interests - Common Stock - Unaffiliated							147,260,703	289,721,616		XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC	10/29/2014		4,976,775	3,877,104		37.500
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW MANAGEMENT IV LP	06/30/2014		1,497,279			75.200
020018-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010			29,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated							6,474,054	32,877,104		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 V	New York	NY	Blackstone Group	09/30/2007			120,760		0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			463,083		0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	DIRECT	09/30/2008			10,805		0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	DIRECT	09/30/2008			29,812		0.130
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	ROCKPOINT REAL ESTATE FUND I	Boston	MA	DIRECT	09/30/2008			402		0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			42,502		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			81,530		0.950
000000-00-0	SILVERPEAK LEGACY PARTNERS II LEHMAN BROTHERS REAL ESTATE PARTNERS II LP	New York	NY	DIRECT	09/30/2008			35,668		0.350
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013			8,809,668		1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			117,047		0.530
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008			138,824		3.530
000000-00-0	GALENA WAY LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014		11,133,000	(523,255)		65.000
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008			4,239		1.700
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			92,676		2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013			2,500,000		4.170
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	11/05/2014		40,780,000			25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014		24,764,000	747,966		65.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008			88,894		2.090
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014		13,953,000	(224,711)		65.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008			2,606		1.810
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010			3,146,400		2.650
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	DIRECT	09/30/2008			634		1.800
000000-00-0	TRUAMERICA PROPERTIES II LLC GP	SHERMAN OAKS	CA	TruAmerica Multifamily	06/19/2014		4,000,000	7,300,000		40.000
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	09/30/2008			118,354		1.200
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			61,605		49.000
000000-00-0	ML-AI VENTURE 1	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC	12/30/2013			1,261,754		49.000
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			710,949		49.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							95,655,523	48,169,018		XXX
000000-00-0	ALLBRIDGE INVESTMENTS FUND	Dallas	TX	DIRECT	09/30/2008			124,585		
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated								124,585		XXX
000000-00-0	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	2		4,332,983		4.680
2199999. Joint Venture Interests - Other - Unaffiliated								4,332,983		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital	06/12/2012			(230,400)		10.410
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

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	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								(359,926)		XXX
4499999. Total - Unaffiliated							242,916,226	356,837,389		XXX
4599999. Total - Affiliated							6,474,054	32,877,104		XXX
4699999 - Totals							249,390,280	389,714,493		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
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	01/01/2014	2,973,012							2,973,012	2,973,012				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							2,973,012							2,973,012	2,973,012				
458278-11-2	INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST	Boston	MA	Hancock Partners	02/01/2007	01/31/2014	1,055,650	(490,211)				(490,211)		565,439	1,348,438		782,999	782,999	
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	10/21/2014	1,526,893							1,526,893	1,526,893				
74464#-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	10/15/2014	802,198							802,198	802,198				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							3,384,741	(490,211)				(490,211)		2,894,530	3,677,529		782,999	782,999	
000000-00-0	CENTERLINE ARCAP HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	12/18/2014									71,254		71,254	71,254	
000000-00-0	DX EQUITY LLC MEMBERSHIP UNITS	BOSTON	MA	HANCOCK PARTNERS	08/01/2006	06/30/2014									50,819		50,819	50,819	1,593,786
000000-00-0	DX INVESTMENTS, LLC CLASS A UNITS	Boston	MA	Hancock Partners	09/15/2009	06/30/2014													190,859
000000-00-0	GTCR FUND VII/A	Chicago	IL	GTCR	01/19/2001	03/31/2014		(21,894)				(21,894)		(21,894)	9,872		31,766	31,766	
458278-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS	Boston	MA	Hancock Partners	02/01/2005	01/31/2014	32,889							32,889	30,098		(2,792)	(2,792)	
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/11/2014	673,969							673,969	673,969				
000000-00-0	B IV Capital Partners LP	Waltham	MA	DIRECT	03/28/2003	06/30/2014	577,263	1,435,029				1,435,029		2,012,292	466,757		(1,545,535)	(1,545,535)	
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	07/08/2014	4,113,054							4,113,054	4,113,054				
000000-00-0	NC ENERGY SERVICES US LP	Boston	MA	Hancock Partners	10/31/2006	09/05/2014	1,115,976	(16,681)				(16,681)		1,099,295	4,639,702		3,540,407	3,540,407	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	12/18/2014	7,422,147							7,422,147	7,422,147				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	DIRECT	03/25/2005	06/30/2014	4,587,577	(711,009)				(711,009)		3,876,568	3,664,279		(212,289)	(212,289)	
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	08/21/2014	12,845,609							12,845,609	12,845,609				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	02/07/2014	337,351							337,351	337,351				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/29/2014	1,661,680							1,661,680	1,661,680				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/29/2014	4,843,858							4,843,858	4,843,858				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	12/22/2014	11,531							11,531	11,531				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	12/22/2014	949,600							949,600	633,737	(315,862)		(315,862)	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	12/31/2014									(42,967)	(42,967)		(42,967)	
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	04/09/2014	277,751							277,751	277,751				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	DIRECT	09/30/2008	06/30/2014	2,219,033	(160,141)				(160,141)		2,058,892	1,942,738		(116,154)	(116,154)	
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	11/18/2014	53,268							53,268	53,268				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/17/2014	719,508							719,508	719,508				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	12/17/2014	2,073,331							2,073,331	2,073,331				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Associates III LP	01/17/2014	09/30/2014								1,198,748	1,198,748				
156728-11-1	CERBERUS INSTITUTIONAL PARTNERS LP SERIES FOUR	New York	NY	DIRECT	09/30/2008	07/10/2014	11,648,723	(3,858,113)		1,421,394		(5,279,507)		6,369,216	10,618,415		4,249,199	4,249,199	
000000-00-0	DOUGHTY HANSON & CO V	London	GBR	DIRECT	09/30/2008	06/30/2014	11,931,322	(1,971,540)				(1,971,540)	16,252	9,976,035	11,390,842	(5,705)	1,420,512	1,414,807	
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	DIRECT	05/11/2009	09/30/2014	1,565,648	(4,190,801)		245,525		(4,436,326)		(2,870,678)			2,870,678	2,870,678	1,784,702
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	12/08/2014	1,257,816							1,257,816	1,064,431	(193,385)		(193,385)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	12/31/2014	3,271,827							3,271,827	3,271,827				
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	12/29/2014	1,357,636							1,357,636	1,357,636				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	12/11/2014	1,392,155							1,392,155	1,392,155				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	12/17/2014	4,446,331							4,446,331	4,446,331				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	DIRECT	01/04/2008	06/30/2014	16,498,499	(1,258,497)				(1,258,497)		15,240,002	16,053,397		813,395	813,395	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	12/31/2014	1,178,819							1,178,819	1,178,819				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	12/02/2014	4,015,462							4,015,462	4,015,462				
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013	03/31/2014	1,647,657							1,647,657	1,647,657				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	01/17/2014	180,141							180,141					
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	DIRECT	09/30/2008	06/30/2014	5,804,711	(7,982,556)				(7,982,556)		(2,177,846)	5,342,708		7,520,554	7,520,554	159,911
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	12/02/2014	6,684,225							6,684,225	6,684,225				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/24/2014	2,981,640							2,981,640	2,981,640				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	07/16/2014	89,762							89,762	89,762				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	12/31/2014	3,874,688							3,874,688	3,874,688				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/12/2014	6,750,290							6,750,290	6,750,290				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	12/15/2014	2,656,826							2,656,826	2,656,826				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	12/08/2014	201,311							201,311	201,311				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	12/29/2014	1,520,578							1,520,578	1,437,107	(83,471)		(83,471)	

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	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	12/19/2014	2,620,016							2,620,016	2,620,016				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/04/2014	50,185							50,185	50,185				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	08/21/2014	1,177,715							1,177,715	1,177,715				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	06/30/2014								158,365	158,365				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Martin's	GGY	DIRECT	04/30/2007	06/30/2014	16,200,373	(1,704,181)				(1,704,181)	(17,569)	14,478,623	16,900,878	83,985	2,338,270	2,422,255	
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	11/14/2014	796,555							796,555	796,555				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	12/31/2014	1,763,174							1,763,174	1,763,174				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	11/26/2014	1,067,314							1,067,314	1,067,314				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	09/08/2014	1,249,059							1,249,059	1,249,059				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	12/10/2014	3,256,976							3,256,976	3,256,976				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	07/25/2014	377,400							377,400	377,400				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	10/27/2014	8,613,414							8,613,414	8,613,414				
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	Boston	MA	ArcLight Partners	09/30/2008	07/24/2014									125,520		125,520	125,520	
29269#-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	11/06/2014	676,926							676,926	676,926				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	12/19/2014	3,118,476							3,118,476	3,118,476				
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	TENASKA POWER FUND II LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	12,589,340	1,592,564				1,592,564		14,181,904	10,715,861		(3,466,043)	(3,466,043)	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	12/19/2014	179,646							179,646	179,646				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/17/2014	8,880,741							8,880,741	8,880,741				
000000-00-0	ARGAN CAPITAL LP	London	GBR	Argan Capital	05/05/2009	05/30/2014	12,348,118	30,614				30,614	185,841	12,564,573	12,237,259	111,892	(439,206)	(327,314)	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/10/2014								811,580	811,580				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	12/22/2014	2,583,305							2,583,305	2,583,305				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	12/30/2014	1,933,411							1,933,411	1,933,411				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	08/21/2014	73,009							73,009	73,009				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	CAN	DIRECT	05/01/2009	06/30/2014	15,645,310	2,403,904				2,403,904	(659,813)	17,389,400	16,512,984	(463,539)	(412,878)	(876,417)	
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	12/30/2014	3,417,378							3,417,378	3,417,378				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	08/07/2014	786,948							786,948	786,948				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	02/04/2014	245,796							245,796	245,796				
13138#-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	09/04/2014	885,841							885,841	885,841				
000000-00-0	CMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/29/2014								2,784,112	2,784,112				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	11/07/2014	630,589							630,589	617,926	(12,663)		(12,663)	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	12/30/2014	1,852,692							1,852,692	1,852,692				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	12/05/2014	4,833							4,833	(74,910)	(79,743)		(79,743)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	12/19/2014	1,547,531							1,547,531	1,547,531				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	12/31/2008	06/30/2014	3,106,737	704,432				704,432	(146,010)	3,665,159	2,548,754	(42,699)	(1,073,705)	(1,116,404)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	CAN	DIRECT	12/31/2008	06/30/2014	3,153,589	26,069				26,069		3,179,658	2,800,367		(379,291)	(379,291)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	12/18/2014	655,929							655,929	600,261	(55,667)		(55,667)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	10/31/2014	2,465,650							2,465,650	2,465,650				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	11/18/2014	5,872,554							5,872,554	5,872,554				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	08/13/2014	441,063							441,063	441,063				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	12/23/2014	1,357,645							1,357,645	1,357,645				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/23/2014	197,846							197,846	197,846				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	FITNESS CAPITAL PARTNERS GP LLC	05/28/2014	10/06/2014								221,667	221,667				
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group	06/11/2008	12/15/2014	29,942,655							29,942,655	29,942,655				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/19/2014	2,320,399							2,320,399	2,320,399				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW MANAGEMENT IV LP	04/28/2014	10/22/2014								1,913,352	1,913,352				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	11/26/2014	1,232,259							1,232,259	1,232,259				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/25/2014	182,507							182,507	182,507				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	01/06/2014	3,073,698							3,073,698	3,073,698				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/30/2014	2,755,001							2,755,001	2,755,001				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/30/2014	4,424,742							4,424,742	4,424,742				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	DIRECT	09/30/2008	06/30/2014	4,480,664	2,461,084				2,461,084		6,941,748	4,350,096		(2,591,652)	(2,591,652)	
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/18/2014	956,386							956,386	956,386				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	12/31/2014	364,706							364,706	364,706				

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	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	12/30/2014	640,151							640,151	640,151				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	11/05/2014	827,072							827,072	827,072				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	08/04/2014	2,063,358							2,063,358	2,063,358				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	11/04/2014	1,368,669							1,368,669	1,368,669				
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	4,611,122							4,611,122	4,611,122				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008	10/21/2014	710,026							710,026	710,026				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	02/21/2014	163,003							163,003	163,003				
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	12/05/2014	4,032,948							4,032,948	4,032,948				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	DIRECT	09/30/2008	06/30/2014	1,866,050	1,994,187				1,994,187		3,860,236	1,655,895		(2,204,341)	(2,204,341)	
000000-00-0	ONCAP III	Toronto	CAN	ONCAP INVESTMENT PARTNERS III LP	07/08/2011	06/05/2014	101,591							101,591	97,732	(3,859)		(3,859)	
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	10/09/2014	3,106,008							3,106,008	3,106,008				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC/VAT	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	12/31/2014									(47,659)	(47,659)		(47,659)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B	St Peter Port	GGY	Partners Group	05/05/2009	09/29/2014	1,506,077							1,506,077	1,438,890	(67,187)		(67,187)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	02/05/2014	169,925							169,925	169,925				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	11/21/2014	1,011,221							1,011,221	1,011,221				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	12/23/2014	2,284,316							2,284,316	2,284,316				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL III GP	05/29/2014	12/15/2014								26,007	26,007				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	10/28/2014	531,895							531,895	531,895				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	08/21/2014	616,715							616,715	616,715				
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	DIRECT	09/30/2008	06/30/2014	12,593,829	258,019				258,019		12,851,848	11,234,452		(1,617,397)	(1,617,397)	
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	09/10/2014	4,077,162							4,077,162	4,077,162				
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012	08/01/2014	586,477							586,477	586,477				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	10/09/2014	555,394							555,394	555,394				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	12/22/2014	270,320							270,320	270,320				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	11/12/2014	2,717,413							2,717,413	2,717,413				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	09/30/2014	3,051,048							3,051,048	3,051,048				
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	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				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	12/31/2014	193,606							193,606	193,606				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	12/31/2014	7,546,555							7,546,555	7,546,555				
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	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	12/19/2014	485,622							485,622	485,622				
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	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/17/2014	3,767,382							3,767,382	3,767,382				
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	DIRECT	09/30/2008	06/30/2014	9,492,879	(2,189,587)				(2,189,587)		7,303,292	7,551,316		248,025	248,025	
000000-00-0	AGR GRP EL FUND, LP	Greenwich	CT	AGR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	02/03/2014	938,677							938,677			(938,677)	(938,677)	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							403,835,011	(13,159,099)		1,666,919		(14,826,018)	(621,300)	395,501,524	402,563,434	(1,218,530)	8,280,440	7,061,910	3,729,258
000000-00-0	BLACK TORO CAPITAL FUND, LP	BARCELONA	ESP	BLACK TORO CAPITAL -GP), LLC	10/29/2014	12/31/2014									(21,996)	(21,996)		(21,996)	
020018-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	12/31/2014	9,000,000							9,000,000	9,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							9,000,000							9,000,000	8,978,004	(21,996)		(21,996)	
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	DIRECT	09/30/2008	09/30/2014									2,057,712		2,057,712	2,057,712	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	07/25/2014	866,667							866,667	866,667				
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	6,977,840							6,977,840	6,977,840				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/29/2014	7,712,742							7,712,742	7,601,859	(110,883)		(110,883)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/16/2014	5,392,851							5,392,851	5,392,851				
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				
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	09/26/2014	333,898							333,898	408,212		74,314	74,314	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	DIRECT	09/30/2008	10/01/2014	1,572,744	(747,832)				(747,832)		824,912	1,804,896		979,984	979,984	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	DIRECT	09/30/2008	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	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				

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	ROCKPOINT REAL ESTATE FUND I	Boston	MA	DIRECT	09/30/2008	09/30/2014	1,129,633	(133,173)		420,788		(553,961)		575,672	808,555		232,883	232,883	
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	10/31/2014	1,649,202							1,649,202	1,649,202				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	12/19/2014	1,204,087							1,204,087	1,204,087				
000000-00-0	SILVERPEAK LEGACY PARTNERS II LEHMAN BROTHERS REAL ESTATE PARTNERS II LP	New York	NY	DIRECT	09/30/2008	10/01/2014	3,600,348	(222,747)				(222,747)		3,377,601	4,036,554		658,954	658,954	
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	DIRECT	09/30/2008	09/30/2014	10,194,698	(8,091,446)				(8,091,446)		2,103,252	10,807,594		8,704,342	8,704,342	
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	12/31/2014	1,587,548							1,587,548	1,587,548				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	12/31/2014	3,875,907							3,875,907	3,875,907				
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	DIRECT	09/30/2008	09/30/2014									1,869,305		1,869,305	1,869,305	
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	DIRECT	12/31/2008	09/30/2014	6,866,497	1,056,507		2,354,132		(1,297,625)		5,568,872	4,911,476		(657,395)	(657,395)	
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	09/30/2014	660,595							660,595	660,595				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	DIRECT	12/31/2008	10/01/2014	1,683,155	1,359,248		1,042,088		317,160		2,000,315	1,100,914		(899,402)	(899,402)	103,015
000000-00-0	GALENA WAY LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014	12/23/2014								421,281	421,281				
000000-00-0	GEM REALTY FUND III	Chicago	IL	DIRECT	09/30/2008	09/30/2014	1,807,006	(930,647)				(930,647)		876,359	3,415,018		2,538,659	2,538,659	1,359,377
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	12/23/2014	900,110							900,110	900,110				
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	1,469,496							1,469,496	1,469,496				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	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	242,264							242,264	242,264				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/18/2014	1,365,425							1,365,425	1,365,425				
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	11/05/2014	11/12/2014								94,302	94,302				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014	12/23/2014								1,013,005	1,013,005				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	12/23/2014	2,421,590							2,421,590	2,421,590				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	SHERMAN OAKS	CA	TruAmerica Multifamily	06/23/2014	12/23/2014								545,110	545,110				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	07/14/2014	512,064							512,064	512,064				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	09/02/2014	208,141							208,141	208,141				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	09/30/2008	12/08/2014	2,198,086							2,198,086	2,198,086				
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	DIRECT	09/30/2008	09/30/2014	10,572,968	3,215,841		3,343,060		(127,219)		10,445,749	7,562,825		(2,882,924)	(2,882,924)	
000000-00-0	TRUAMERICA PROPERTIES II LLC GP	SHERMAN OAKS	CA	TruAmerica Multifamily	06/19/2014	09/30/2014								6,552,880	6,552,880				
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 PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	12/31/2014	1,695,205							1,695,205	1,695,205				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	01/23/1995	09/30/2014	38,227	(3,732,303)				(3,732,303)		(3,694,076)			3,694,076	3,694,076	42,422
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/24/2014	876,481							876,481	876,481				
000000-00-0	ML-AI VENTURE 1	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC	12/30/2013	08/08/2014	221,156							221,156	221,156				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/24/2014	1,837,779							1,837,779	1,837,779				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	03/31/2014	43,617	620,605				620,605		664,222	44,640		(619,582)	(619,582)	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							109,178,155	(8,526,448)		7,160,068		(15,686,516)		104,747,116	121,464,551	(110,883)	16,828,318	16,717,435	1,504,814
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	Cleveland	OH	DIRECT	12/31/2008	09/30/2014	2,382,315	(2,242,779)		832,873		(3,075,652)		(693,337)	1,575,460		2,268,796	2,268,796	
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	11/25/2014	3,316,396							3,316,396	3,316,396				
000000-00-0	ALLBRIDGE INVESTMENTS FUND	Dallas	TX	DIRECT	09/30/2008	09/30/2014	3,001,718	10,911,306		2,469,490		8,441,815		11,443,534	2,062,843		(9,380,691)	(9,380,691)	
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	06/05/2014	1,386,128							1,386,128	1,386,128				
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	10/07/2014	1,076,488							1,076,488	1,076,488				
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	New York	NY	New York Life Inv	09/30/2008	08/26/2014	218,113							218,113	218,113				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							11,381,158	8,668,527		3,302,363		5,366,164		16,747,322	9,635,427		(7,111,895)	(7,111,895)	
25589#-10-2	DMP ACQUISITION LLC MEMBERSHIP INTEREST	Boston	MA	Hancock Partners	09/28/2006	11/18/2014	884,537	(97,763)				(97,763)		786,774	1,379,429		592,655	592,655	
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)	
000000-00-0	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/19/2014	397,555							397,555	350,408	(47,146)		(47,146)	
000000-00-0	SAFE HARBOR LP	Grand Cayman Islands	KY	Beacon Hill Asset Mgmt	03/01/2002	10/24/2014									4,278		4,278	4,278	
2199999. Joint Venture Interests - Other - Unaffiliated							4,799,742	1,899,473				1,899,473		6,699,215	5,415,609	(47,146)	(1,236,460)	(1,283,606)	
74252N-AB-5	PRINCIPAL MUTUAL	Des Moines	IA	INTERNAL TRANSFER	02/28/1998	12/31/2014	1,016,954		(183)			(183)		1,016,771	1,000,000		(16,771)	(16,771)	40,003
2399999. Surplus Debentures, etc - Unaffiliated							1,016,954		(183)			(183)		1,016,771	1,000,000		(16,771)	(16,771)	40,003
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				

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
009350-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/31/2014									9,329		9,329	9,329	
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	12/31/2014	1,922							1,922	1,922				
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012	12/31/2014	7,080							7,080	7,080				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	12/31/2014	60,824							60,824	60,824				
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012	12/31/2014	5,402							5,402	5,402				
4299999. Any Other Class of Assets - Unaffiliated							75,228							75,228	84,557		9,329	9,329	
4499999. Total - Unaffiliated							536,708,801	(11,607,758)	(183)	12,129,350		(23,737,290)	(621,300)	530,719,519	546,878,920	(1,376,559)	17,535,961	16,159,402	5,274,075
4599999. Total - Affiliated							9,000,000							9,000,000	8,978,004	(21,996)		(21,996)	
4699999 - Totals							545,708,801	(11,607,758)	(183)	12,129,350		(23,737,290)	(621,300)	539,719,519	555,856,924	(1,398,555)	17,535,961	16,137,405	5,274,075

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
716540-BC-5	PETROLEOS MEXICANOS		E		1FE	17,600,000	98.6620	17,364,442	17,600,000	17,600,000					2.000	2.000	JD	10,756	341,000	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		E		1FE	8,000,000	98.4620	7,876,984	8,000,000	8,000,000					1.950	1.950	JD	4,767	151,125	06/28/2012	12/20/2022
805649-AA-8	SAYARRA LTD		E		1	10,086,606	102.8390	10,372,975	10,086,606	10,086,606					2.774	2.774	JAJO	48,188	273,436	09/17/2010	10/29/2021
805649-AB-6	SAYARRA LTD		E		1	6,717,737	101.9950	6,851,736	6,717,737	6,717,737					2.575	2.575	JAJO	29,791	169,112	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	B	E		1	11,657,589	86.7580	16,484,001	19,000,000	14,420,541		626,969			0.000	4.495	NA			03/18/2010	03/15/2021
912828-A2-6	TREASURY NOTE				1	27,605,563	100.0000	27,665,000	27,665,000	27,636,679		30,946			0.250	0.363	MN	6,080	69,163	12/27/2013	11/30/2015
912828-A7-5	TREASURY NOTE				1	39,584,375	100.1330	40,053,120	40,000,000	39,664,906		80,310			1.500	1.718	JD	1,657	600,000	12/30/2013	12/31/2018
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		E	1	1	4,377,497	100.7340	4,109,608	4,079,680	4,079,680					8.970	7.924	MS	121,982	352,790	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		E		1	1,950,750	120.0000	2,160,000	1,800,000	1,861,156		(8,804)			9.290	8.396	MS	55,740	160,253	10/23/2001	09/01/2020
912810-DZ-8	U S TREAS BDS				1	2,050,781	120.4920	1,807,383	1,500,000	1,682,894		(64,994)			8.875	3.934	FA	50,284	133,125	09/26/2008	08/15/2017
912810-EG-9	U S TREAS BDS				1	670,781	137.4450	824,672	600,000	628,653		(3,943)			8.750	7.703	FA	19,830	52,348	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS				1	1,186,531	138.9300	1,493,494	1,075,000	1,123,283		(5,508)			8.125	7.563	FA	32,991	87,344	01/29/1993	08/15/2021
912810-FF-0	US TREASURY 5.25 11/15/28				1	5,183,594	134.0700	6,703,515	5,000,000	5,118,003		(5,775)			5.250	5.011	MN	34,081	262,500	12/08/1998	11/15/2028
912810-DW-5	US TREASURY N/B				1	627,188	109.2340	655,406	600,000	603,032		(2,045)			7.250	7.054	MN	5,648	43,500	03/10/1993	05/15/2016
912810-DX-3	US TREASURY N/B				1	6,529,250	112.7190	5,861,378	5,200,000	5,542,814		(173,698)			7.500	3.812	MN	50,635	389,970	09/26/2008	11/15/2016
912810-ED-6	US TREASURY N/B				1	638,040	129.3130	614,234	475,000	553,274		(15,062)			8.125	4.167	FA	14,578	38,594	09/26/2008	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904	135.1020	290,468	215,000	222,716		(975)			7.875	7.140	FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B				1	2,582,091	135.1020	3,276,214	2,425,000	2,490,393		(8,255)			7.875	7.349	FA	72,132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B				1	383,295	137.5160	446,926	325,000	356,233		(3,291)			7.250	5.810	FA	8,900	23,335	01/24/2006	08/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						147,662,572	XXX	154,911,556	152,364,024	148,388,600		445,875			XXX	XXX	XXX	574,436	3,355,494	XXX	XXX
362157-XA-2	GOVT NATL MTG ASSOC I #156473			2	1	42	100.4650	38	37	38		(1)			9.500	5.613	MON		3	05/31/2004	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916			2	1	4,205	101.2960	4,100	4,048	4,077		(20)			9.000	7.705	MON	30	344	07/24/2000	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332			2	1	48	100.4520	46	46	47					9.000	7.321	MON		4	07/24/2000	10/15/2016
362167-D8-8	GOVT NATL MTG ASSOC I #185627			2	1	675	100.4460	653	650	658		(5)			9.000	7.052	MON	5	56	07/24/2000	03/15/2017
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816			2	1	3,873	100.4570	3,746	3,729	3,765		(18)			9.000	7.737	MON	28	323	07/24/2000	03/15/2017
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854			2	1	2,915	101.6980	2,836	2,789	2,817		(6)			9.500	8.691	MON	22	258	07/24/2000	02/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			2	1	101	100.3850	101	101	81		(1)			7.500	7.615	MON	1	8	07/24/2000	01/15/2023
36220B-PS-3	GOVT NATL MTG ASSOC I #300233			2	1	4,966	100.5240	4,777	4,752	4,949		(5)			9.500	7.687	MON	38	447	07/24/2000	12/15/2020
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			2	1	4,502	108.5560	4,284	3,947	4,398					7.000	4.020	MON	23	273	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			2	1	83,698	110.8350	103,181	93,095	82,243		(489)			7.000	11.087	MON	543	6,431	12/19/1994	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			2	1	16,351	113.9120	18,147	15,931	16,492		55			8.500	7.393	MON	113	1,343	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			2	1	60,000	110.4580	72,087	65,262	59,452		(289)			7.000	9.907	MON	381	4,482	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			2	1	6,003	100.4570	5,880	5,853	6,070		18			8.500	7.352	MON	41	495	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089			2	1	14,374	102.5560	12,900	12,578	13,995		246			7.000	3.835	MON	73	802	11/18/2010	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			2	1	5,485	115.2710	6,115	5,304	5,613		20			9.000	7.248	MON	40	475	07/24/2000	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	21,180	115.5630	22,348	19,338	21,713		144			8.000	4.613	MON	129	1,538	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			2	1	242	101.7170	233	229	256		4			7.000	4.660	MON	1	15	05/31/2004	11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			2	1	10,677	103.2520	10,878	10,535	10,807		23			8.000	7.278	MON	70	839	07/24/2000	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			2	1	672	103.0770	655	635	736		10			7.000	3.765	MON	4	44	05/31/2004	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1	101	104.1110	99	95	107		1			7.000	4.092	MON	1	6	05/31/2004	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			2	1	708	102.3870	685	669	730		3			7.000	4.719	MON	4	46	05/31/2004	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630			2	1	2,819	112.9650	3,288	2,910	2,844		9			6.000	7.297	MON	15	172	05/17/2001	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	3,405	101.4820	3,264	3,217	3,488		(21)			7.000	3.551	MON	19	222	05/31/2004	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	1,099	105.6880	1,097	1,038	1,109		4			7.000	5.239	MON	6	73	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			2	1	1,507	105.0490	1,496	1,424	1,562		8			7.000	4.840	MON	8	100	05/31/2004	10/15/2030
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			2	1	469	113.1840	502	443	491		4			7.000	4.515	MON	3	31	05/31/2004	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			2	1	5,384	105.0270	5,265	5,013	5,723		(7)			7.500	4.213	MON	31	375	05/31/2004	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			2	1	2,146	113.1200	2,294	2,028	2,259		8			7.000	4.678	MON	12	142	05/31/2004	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			2	1	723,967	112.1480	798,932	712,390	731,602		2,721			5.500	4.927	MON	3,265	37,803	03/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			2	1	63,460	106.8750	70,391	65,863	65,151		185			9.000	10.125	MON	494	5,517	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			2	1	528	107.2860	570	531	530					9.500	9.703	MON	4	48	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			2	1	4,850	115.8710	4,904	4,233	4,827		12			7.000	3.491	MON	25	291	11/18/2010	05/15/2027
36202A-M4-6	GOVT NATL MTG ASSOC II # 379			2	1	92	100.9510	90	89	90					10.500	9.584	MON	1	8	02/19/1986	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439			2	1	319	100.4800	314	312	313		(1)			10.500	9.501	MON	3	30	01/01/1988	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477			2	1	524	101.1410	519	513	514		(2)			10.500	9.739	MON	4	48	02/24/1986	01/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625			2	1	148	104.0080	164	158	155		2			9.000	12.049	MON	1	13	12/17/1987	09/20/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
36202A-XX-0	GOVT NATL MTG ASSOC II # 694			2	1	333	105.0360	374	356	349		3			9.000	11.453	MON	3	30	01/21/1988	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			2	1	79	105.0550	92	88	83		2			8.500	14.645	MON	1	7	01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			2	1	426	104.5270	481	460	449		5			9.000	12.248	MON	3	38	01/21/1988	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747			2	1	636	104.8710	591	563	614					8.500	4.049	MON	4	46	11/18/2010	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			2	1	612	101.2280	667	659	645		5			9.000	11.656	MON	5	53	01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			2	1	3,735	104.1690	4,319	4,146	3,974		70			8.500	13.820	MON	29	339	01/01/1988	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781			2	1	1,053	100.4200	937	933	989		(1)			8.500	3.209	MON	7	76	11/18/2010	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			2	1	701	101.6100	765	753	728		8			9.000	12.475	MON	6	64	12/18/1987	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			2	1	1,666	105.8170	1,885	1,781	1,755		9			9.000	10.589	MON	13	155	12/17/1987	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835			2	1	575	100.6490	621	617	616		3			9.000	10.230	MON	5	41	01/21/1988	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853			2	1	736	100.4570	794	791	747		3			9.000	13.813	MON	6	66	12/17/1987	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			2	1	3,873	101.6050	4,224	4,157	3,925		61			9.000	13.898	MON	31	365	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			2	1	10,449	104.1320	11,654	11,192	10,880		94			9.000	11.694	MON	84	980	12/17/1987	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906			2	1	1,272	100.4230	1,366	1,360	1,353		5			9.000	9.984	MON	10	116	01/21/1988	01/20/2018
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2	1	2,454	111.5250	2,659	2,384	2,450					9.000	7.814	MON	18	212	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			2	1	2,677	112.1380	2,916	2,601	2,679					9.000	7.815	MON	20	232	07/24/2000	08/20/2021
36216G-TY-4	GOVT NATL MTG ASSOC II #164467			2	1	1,140	100.4360	1,240	1,235	1,211		12			9.000	11.831	MON	9	107	01/21/1988	09/20/2016
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,083,950	XXX	1,202,463	1,083,861	1,093,148		2,888			XXX	XXX	XXX	5,691	66,032	XXX	XXX
71646Y-AA-4	PETRODRILL FIVE LTD ABS		E		1	1,500,431	102.4290	1,536,873	1,500,431	1,500,431					4.390	4.390	AO	13,906	54,894	11/12/2009	04/15/2016
74046B-AB-2	PREMIER AIRCRAFT LEASING		E		1FE	12,865,302	105.4500	13,566,448	12,865,302	12,865,302					3.547	3.547	JAJO	102,675	445,167	04/22/2010	04/10/2022
742651-DG-4	PRIVATE EXPORT FUNDING				1FE	10,243,680	110.0800	10,567,680	9,600,000	9,960,031		(78,355)			4.375	3.410	MS	123,667	420,000	03/11/2011	03/15/2019
742651-DJ-8	PRIVATE EXPORT FUNDING	R			1FE	10,216,200	111.2420	11,124,200	10,000,000	10,142,875		(17,450)			4.300	4.062	JD	19,111	430,000	06/23/2010	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	6,483,815	102.6520	6,672,406	6,500,000	6,493,007		2,262			2.250	2.179	JD	6,500	146,250	10/06/2010	12/15/2017
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	106,128	10/25/2011	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC				1FE	8,723,457	103.5400	9,032,233	8,723,457	8,723,457					3.030	3.030	FMAN	28,635	258,744	12/01/2010	11/22/2022
89609G-AA-0	TRICAHUE LEASING LLC				1FE	9,489,143	105.3710	9,998,796	9,489,143	9,489,143					3.503	3.503	FMAN	38,781	337,697	12/07/2009	11/19/2021
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						63,376,989	XXX	66,407,754	62,533,294	63,029,206		(93,543)			XXX	XXX	XXX	350,846	2,198,880	XXX	XXX
0599999. Total - U.S. Government Bonds						212,123,511	XXX	222,521,773	215,981,178	212,510,954		355,221			XXX	XXX	XXX	930,973	5,620,406	XXX	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		F		1	5,833,333	105.6710	6,164,137	5,833,333	5,833,333					5.300	5.300	AO	71,280	287,083	04/08/2003	04/08/2018
219868-BK-1	CORP ANDINA DE FOMENTO		F		1FE	2,423,746	101.2510	3,037,539	3,000,000	2,961,464		106,209			5.125	5.126	MN	23,917	153,750	04/28/2005	05/05/2015
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	7,289,300	108.2580	7,578,046	7,000,000	7,110,852		(51,489)			5.750	4.930	JJ	188,951	402,500	09/06/2011	01/12/2017
219868-BL-9	CORP ANDINA DE FOMENTO	R	F		1FE	9,800,700	108.2580	10,825,780	10,000,000	9,945,056		24,719			5.750	6.041	JJ	269,931	575,000	01/24/2008	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	26,952,750	122.7330	33,137,856	27,000,000	26,974,432		4,631			8.125	8.151	JD	164,531	2,193,750	05/28/2009	06/04/2019
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	2,486,625	102.1460	2,553,658	2,500,000	2,498,154		2,591			4.125	4.235	MS	32,083	103,125	03/02/2010	09/09/2015
105756-BG-4	FED REPUBLIC OF BRAZIL		F		2FE	5,886,250	101.0000	5,050,000	5,000,000	5,034,810		(186,660)			7.875	4.001	MS	124,688	393,750	01/26/2010	03/07/2015
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	2,758,781	109.3500	2,764,125	2,527,778	2,649,470		(37,172)			8.000	6.752	JJ	93,247	187,778	06/19/2012	01/15/2018
105756-BK-5	FED REPUBLIC OF BRAZIL		F		2FE	2,315,000	126.7500	2,535,000	2,000,000	2,289,347		(6,242)			7.125	5.939	JJ	63,729	142,500	06/09/2010	01/20/2037
105756-BQ-2	FED REPUBLIC OF BRAZIL		F		2FE	4,244,000	111.5000	4,460,000	4,000,000	4,123,265		(26,895)			5.875	5.022	JJ	108,361	235,000	01/20/2010	01/15/2019
105756-BR-0	FED REPUBLIC OF BRAZIL		F		2FE	7,448,490	107.7500	7,542,500	7,000,000	7,419,028		(7,480)			5.625	5.202	JJ	190,313	393,750	09/14/2010	01/07/2041
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	37,951,160	106.7500	39,497,500	37,000,000	37,685,926		(101,167)			4.875	4.439	JJ	796,656	1,803,750	01/03/2012	01/22/2021
4581X0-BG-2	INTER-AMERICAN DEVEL BK		F		1FE	20,439,200	109.7310	21,946,180	20,000,000	20,229,818		(44,009)			3.875	3.607	MS	223,889	775,000	11/17/2009	09/17/2019
4581X0-BQ-0	INTER-AMERICAN DEVEL BK		F		1FE	9,930,300	103.4840	10,348,350	10,000,000	9,972,506		10,027			2.375	2.487	FA	89,722	237,500	08/05/2010	08/15/2017
4581X0-BQ-0	INTER-AMERICAN DEVEL BK	0	F		1FE	24,825,750	103.4840	25,870,875	25,000,000	24,931,264		25,069			2.375	2.487	FA	224,306	593,750	08/05/2010	08/15/2017
515110-BB-9	LANDWIRTSCH. RENTENBANK		F		1FE	14,927,100	101.4870	15,223,020	15,000,000	14,992,289		13,970			3.125	3.226	JJ	216,146	468,750	01/06/2010	07/15/2015
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
656836-AB-9	NA DEVELOPMENT BANK		F		1FE	2,937,840	96.8360	2,905,083	3,000,000	2,949,401		5,755			2.400	2.640	AO	13,000	72,000	12/10/2012	10/26/2022
656836-AB-9	NA DEVELOPMENT BANK	R	F		1FE	2,937,840	96.8360	2,905,083	3,000,000	2,949,401		5,755			2.400	2.640	AO	13,000	72,000	12/10/2012	10/26/2022
651333-DK-9	NEWFOUNDLAND PROV DEB	R	A		1FE	9,712,000	125.5430	12,554,290	10,000,000	9,626,002		64,446			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	4,995,100	101.0900	5,054,485	5,000,000	4,999,427		1,014			2.375	2.396	JJ	52,778	118,750	07/14/2010	07/21/2015
683234-8D-3	ONTARIO (PROVINCE OF)		A		1FE	14,984,850	109.3670	16,405,050	15,000,000	14,991,945		1,505			4.000	4.012	AO	140,000	600,000	11/18/2009	10/07/2019
748149-AF-8	PROVINCE OF QUEBEC		A		1FE	24,962,000	102.0310	25,507,750	25,000,000	24,973,445		3,582			2.750	2.768	FA	240,625	687,500	09/07/2011	08/25/2021
74733W-AB-4	QATARI DIAR FINANCE QSC		F		1FE	9,996,900	109.5000	10,950,000	10,000,000	9,998,091		291			5.000	5.005	JJ	222,222	500,000	07/14/2010	07/21/2020
105756-BM-1	REPUBLIC OF BRAZIL		F		2FE	4,252,000	107.7500	4,310,000	4,000,000	4,079,531		(36,100)			6.000	4.964	JJ	109,333	240,000	09/10/2009	01/17/2017

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
168863-AW-8	REPUBLIC OF CHILE		F		1FE	14,869,650	103.2500	15,487,500	15,000,000	14,907,952		12,060			3.250	3.353	MS	144,896	487,500	09/07/2011	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA		F		2FE	20,574,950	105.7500	21,150,000	20,000,000	20,405,031		(53,563)			4.375	4.021	JJ	410,764	875,000	09/15/2011	07/12/2021
50064F-AJ-3	REPUBLIC OF KOREA		F		1FE	5,340,550	120.6620	6,033,100	5,000,000	5,173,366		(34,301)			7.125	6.191	AO	74,219	356,250	05/29/2009	04/16/2019
698299-AV-6	REPUBLIC OF PANAMA		F		2FE	3,396,000	128.5000	3,855,000	3,000,000	3,312,206		(19,584)			7.125	5.835	JJ	90,250	213,750	03/25/2010	01/29/2026
715638-AN-2	REPUBLIC OF PERU		F		2FE	9,456,250	100.7530	7,556,475	7,500,000	7,539,815		(403,559)			9.875	4.296	FA	298,307	740,625	10/21/2009	02/06/2015
715638-AS-1	REPUBLIC OF PERU		F		2FE	5,780,000	132.7500	6,637,500	5,000,000	5,606,036		(40,655)			7.350	5.798	JJ	163,333	367,500	03/29/2010	07/21/2025
731011-AR-3	REPUBLIC OF POLAND		F		1FE	13,293,750	117.0000	14,040,000	12,000,000	12,682,580		(131,206)			6.375	4.960	JJ	352,750	765,000	11/19/2009	07/15/2019
731011-AS-1	REPUBLIC OF POLAND		F		1FE	4,985,150	101.8100	5,090,500	5,000,000	4,998,249		3,139			3.875	3.941	JJ	88,802	193,750	07/08/2010	07/16/2015
857524-AA-0	REPUBLIC OF POLAND		F		1FE	4,941,550	112.4800	5,624,000	5,000,000	4,959,705		5,262			5.125	5.277	AO	49,826	256,250	04/14/2011	04/21/2021
836205-AL-8	REPUBLIC OF SOUTH AFRICA		F		2FE	4,839,750	112.6250	5,631,250	5,000,000	4,898,999		10,222			5.875	6.224	MN	25,295	293,750	02/24/2010	05/30/2022
836205-AQ-7	REPUBLIC OF SOUTH AFRICA		F		2FE	5,000,000	103.5000	5,175,000	5,000,000	5,000,000					4.665	4.665	JJ	106,258	233,250	01/09/2012	01/17/2024
74727P-AK-7	STATE OF QATAR		F		1FE	7,901,250	112.2500	7,857,500	7,000,000	7,574,742		(102,403)			5.250	3.464	JJ	164,354	367,500	09/01/2011	01/20/2020
00254E-KM-3	SWEDISH EXPORT CREDIT		F		1FE	2,996,580	101.0630	3,031,899	3,000,000	2,999,431		698			1.750	1.774	AO	10,354	52,500	10/13/2010	10/20/2015
87973K-AA-3	TEMASEK FINANCIAL I LTD		F		1FE	3,727,300	102.7420	4,109,680	4,000,000	3,972,130		36,917			4.500	5.499	MS	50,000	180,000	06/05/2007	09/21/2015
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	24,757,250	126.8920	31,722,975	25,000,000	24,776,366		4,167			5.375	5.441	MN	141,840	1,343,750	11/16/2009	11/23/2039
910860-AU-2	UNITED MEXICAN STATES		F		2FE	20,896,800	108.5000	21,862,750	20,150,000	20,356,091		(93,711)			5.625	5.090	JJ	522,641	1,133,438	06/04/2008	01/15/2017
910860-AY-4	UNITED MEXICAN STATES		F		2FE	8,160,800	110.2500	8,820,000	8,000,000	8,099,244		(17,007)			5.125	4.844	JJ	189,056	410,000	02/14/2011	01/15/2020
910860-BA-5	UNITED MEXICAN STATES		F		2FE	14,892,200	102.1500	15,322,500	15,000,000	14,919,702		9,558			3.625	3.583	MS	160,104	543,750	01/04/2012	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						438,593,095	XXX	470,702,870	430,011,111	433,898,398		(1,040,214)			XXX	XXX	XXX	6,826,782	21,028,699	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	R	F	2	2	14,421,690	112.7320	16,257,882	14,421,690	14,421,690					6.090	6.152	JJ	439,140	903,719	01/18/2013	01/01/2023
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T	R	R		1	10,283,429	120.0000	11,856,945	9,880,787	10,028,317		(30,861)			7.820	7.802	JAN	768,385	772,677	12/31/1998	01/03/2019
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						24,705,119	XXX	28,114,827	24,302,477	24,450,006		(30,861)			XXX	XXX	XXX	1,207,525	1,676,397	XXX	XXX
1099999. Total - All Other Government Bonds						463,298,214	XXX	498,817,697	454,313,588	458,348,405		(1,071,075)			XXX	XXX	XXX	8,034,307	22,705,095	XXX	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09				1FE	25,775,900	154.3190	38,579,750	25,000,000	25,723,864		(10,785)			7.550	7.253	AO	471,875	1,887,500	05/05/2009	04/01/2039
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B	R		2	1FE	10,000,000	119.6710	11,967,100	10,000,000	10,000,000					5.632	5.632	JD	46,933	563,200	12/15/2009	12/01/2029
341426-G2-4	FLORIDA ST BRD ED BABS 09 F	R		1	1FE	24,617,250	110.5820	27,645,500	25,000,000	24,656,705		8,813			5.800	5.887	JD	120,833	1,450,000	12/02/2009	06/01/2039
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A	R		2	1FE	18,928,560	119.6560	22,734,640	19,000,000	18,963,134		7,062			6.850	6.947	MN	216,917	1,301,500	04/02/2009	11/01/2019
605580-4W-6	MISSISSIPPI ST G O 2009 E			1	1FE	17,500,000	115.2280	20,164,900	17,500,000	17,500,000					6.089	6.089	AO	266,394	1,065,575	10/15/2009	10/01/2032
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B	R			1FE	3,090,000	100.7580	3,113,422	3,090,000	3,090,000					5.140	5.141	MS	52,942	158,826	04/16/2004	03/01/2015
917542-QV-7	UTAH ST G O BABS 2010 B	R		2	1FE	10,000,000	106.4290	10,642,900	10,000,000	10,000,000					3.539	3.539	JJ	176,950	353,900	09/24/2010	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						109,911,710	XXX	134,848,212	109,590,000	109,933,703		5,090			XXX	XXX	XXX	1,352,844	6,780,501	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						109,911,710	XXX	134,848,212	109,590,000	109,933,703		5,090			XXX	XXX	XXX	1,352,844	6,780,501	XXX	XXX
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A	R		1	1FE	3,000,000	113.4440	3,403,320	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B	R		1	1FE	25,000,000	115.6210	28,905,250	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
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
111746-AK-9	BROCKTON MA G O 2005	R		2	1FE	8,055,119	108.5390	8,672,266	7,990,000	8,014,198		(5,514)			5.300	5.218	FA	176,446	423,470	11/29/2005	08/01/2020
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
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E			2	1FE	8,500,000	100.4790	8,540,715	8,500,000	8,500,104		(2)			6.138	6.138	JD	43,478	521,730	09/10/2009	12/01/2039
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09			2	1FE	6,000,000	124.3250	7,459,500	6,000,000	6,000,000					5.720	5.720	JD	28,600	343,200	08/11/2009	12/01/2038
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	R		1	1FE	23,250,000	116.1030	26,993,948	23,250,000	23,250,000					7.250	7.250	MN	280,938	1,685,625	06/10/2009	11/01/2038
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B			2	1FE	21,275,000	108.6470	23,114,649	21,275,000	21,275,087		(3)			6.310	6.310	MN	171,536	1,342,453	06/18/2009	11/15/2031
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O	6R			1FE	182,488	65.0490	354,517	545,000	308,248		17,215			0.000	5.830	NA			11/08/2005	12/01/2024
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A			2	1FE	15,000,000	124.4540	18,668,100	15,000,000	15,000,000					6.034	6.034	JD	75,425	905,100	12/16/2009	12/01/2034
235218-L8-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	1,526,290	60.6780	3,203,798	5,280,000	2,600,657		136,629			0.000	5.470	NA			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,245,034	57.6080	11,057,856	19,195,000	8,945,573		470,786			0.000	5.480	NA			01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,039,970	54.6680	14,866,963	27,195,000	12,006,883		631,895			0.000	5.480	NA			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	7,400,117	51.9500	15,675,913	30,175,000	12,621,248		664,240			0.000	5.480	NA			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL	6R			1FE	7,999,898	47.4720	17,253,698	36,345,000	13,644,113		718,063			0.000	5.480	NA			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL	@			1FE	6,253,815	45.4320	13,625,057	29,990,000	10,666,037		561,326			0.000	5.480	NA			01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL	@			1FE	5,038,513	43.5090	11,096,970	25,505,000	8,593,389		452,256			0.000	5.480	NA			01/20/2005	02/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235219-CA-8	DALLAS TX G O REF TXBLE 2010	R		1	1FE	10,000,000	111.2670	11,126,700	10,000,000	10,000,000					4.510	4.510	FA	170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010	R		1	1FE	10,000,000	111.4660	11,146,600	10,000,000	10,000,000					4.660	4.660	FA	176,044	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C	R		2	1FE	20,000,000	121.4550	24,291,000	20,000,000	20,000,000					5.664	5.664	JD	94,400	1,132,800	12/09/2009	12/01/2033
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09			2	1FE	15,000,000	132.4450	19,866,750	15,000,000	15,000,000					7.747	7.747	MN	193,675	1,162,050	12/17/2009	05/01/2039
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1			1	1FE	3,700,000	110.9330	4,104,521	3,700,000	3,700,000					6.350	6.350	JJ	108,338	234,950	01/21/2010	01/15/2030
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B			1	1FE	9,020,000	113.6930	10,255,109	9,020,000	9,020,000					6.783	6.783	MS	203,942	611,827	06/02/2009	09/01/2034
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009	R		1	1FE	10,000,000	112.1170	11,211,700	10,000,000	10,000,000					6.890	6.890	MN	114,833	689,000	06/05/2009	05/01/2039
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B			2	1FE	8,000,000	117.5890	9,407,120	8,000,000	8,000,000					5.148	5.148	JJ	205,920	411,840	09/15/2010	07/01/2039
39168A-BW-2	GREATER CLARK CNTY SCH BDLG CO			1	1FE	742,492	106.4270	760,953	715,000	741,986		(506)			4.000	3.427	JJ	6,117		09/25/2014	07/15/2031
39168A-BX-0	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,090,279	106.0050	1,118,353	1,055,000	1,089,632		(647)			4.000	3.485	JJ	9,026		09/25/2014	07/15/2032
39168A-BY-8	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,132,208	105.5860	1,161,446	1,100,000	1,131,619		(589)			4.000	3.534	JJ	9,411		09/25/2014	07/15/2033
39168A-BZ-5	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,215,026	104.7960	1,247,072	1,190,000	1,214,570		(456)			4.000	3.631	JJ	10,181		09/25/2014	07/15/2035
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO			1	1FE	663,954	103.9370	680,787	655,000	663,792		(162)			4.000	3.718	JJ	5,604		09/25/2014	01/15/2038
39168A-DN-0	GREATER CLARK CNTY SCH BDLG CO			1	1FE	1,261,006	104.5090	1,295,912	1,240,000	1,260,624		(382)			4.000	3.679	JJ	10,609		09/25/2014	07/15/2036
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF	R		1	1FE	154,936	101.0280	156,593	155,000	154,985		31			5.000	5.014	AO	1,938	7,750	07/26/2012	04/01/2017
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF	R		1	1FE	254,523	101.0660	257,718	255,000	254,857		259			5.200	5.273	AO	3,315	13,260	07/26/2012	04/01/2020
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF	R		1	1FE	614,745	101.0280	621,322	615,000	614,929		112			5.000	5.014	AO	7,688	30,750	07/26/2012	04/01/2017
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF	R		1	1FE	743,606	101.0660	752,942	745,000	744,478		652			5.200	5.273	AO	9,685	38,740	07/26/2012	04/01/2020
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	2,368,460	114.5910	2,320,468	2,025,000	2,363,230		(5,230)			5.000	2.983	AO	17,719		10/17/2014	10/01/2033
416415-GB-7	HARTFORD CONN			1	1FE	1,957,116	114.1420	1,917,586	1,680,000	1,952,907		(4,209)			5.000	3.032	AO	14,700		10/17/2014	10/01/2034
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	6R			1FE	338,893	46.2180	591,590	1,280,000	582,637		31,307			0.000	5.600	NA			03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	6R			1FE	340,195	40.6260	582,983	1,435,000	584,878		31,428			0.000	5.600	NA			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	6R			1FE	228,817	38.1120	388,742	1,020,000	393,392		21,139			0.000	5.600	NA			03/04/2005	04/01/2032
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	7,055,000	100.1180	7,063,325	7,055,000	7,055,000					2.412	2.412	MN	28,361	170,167	10/26/2012	11/01/2021
438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	3,500,000	98.8040	3,458,140	3,500,000	3,500,000					2.512	2.512	MN	14,653	87,920	10/26/2012	11/01/2022
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	28,000,000	114.1040	31,949,120	28,000,000	28,000,000					6.168	6.301	FA	652,437	1,727,040	10/22/2009	02/15/2034
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2	R		1	1FE	20,000,000	114.3220	22,864,400	20,000,000	20,000,000					6.125	6.277	FA	462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B	R		1	1FE	8,000,000	112.6530	9,012,240	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	03/01/2023
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	5,000,000	116.4370	5,821,850	5,000,000	5,000,000					6.319	6.319	MS	105,317	315,950	11/17/2010	03/01/2030
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	R		1	1FE	32,000,000	116.4370	37,259,840	32,000,000	32,000,000					6.319	6.319	MS	674,027	2,022,080	11/17/2010	03/01/2030
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (			1	1FE	5,000,000	115.3920	5,769,600	5,000,000	5,000,000					6.349	6.516	FA	119,926	317,450	12/03/2010	02/15/2041
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007	R		1	1FE	6,440,000	101.2450	6,520,178	6,440,000	6,440,000					7.730	8.514	AO	105,094	497,812	07/13/2007	10/15/2029
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			1	1FE	5,000,000	108.6260	5,431,300	5,000,000	5,000,000					4.708	4.708	JD	19,617	235,400	09/29/2011	06/01/2026
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A			2	1FE	5,000,000	126.6440	6,332,200	5,000,000	5,000,000					6.840	6.840	JD	28,500	342,000	03/20/2009	12/01/2028
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP	@		2	1FE	1,426,232	47.5830	2,697,956	5,670,000	2,546,617		147,700			0.000	6.111	NA			03/22/2005	10/15/2029
650366-7T-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	717,544	70.3270	1,747,626	2,485,000	1,487,266		89,721			0.000	6.320	NA			04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	@			1FE	540,460	66.2380	1,324,760	2,000,000	1,122,769		67,937			0.000	6.340	NA			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	@			1FE	891,268	46.0150	2,247,833	4,885,000	1,866,328		114,118			0.000	6.410	NA			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	@			1FE	948,947	43.0420	2,384,527	5,540,000	1,987,127		121,506			0.000	6.410	NA			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP	6R			1FE	1,200,584	38.1140	2,370,691	6,220,000	2,210,397		121,822			0.000	5.750	NA			03/22/2004	04/01/2033
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004	R		2	1FE	6,100,000	113.9400	6,950,340	6,100,000	6,100,000					5.440	5.441	JD	922	331,840	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	2,333,192	88.5710	5,553,402	6,270,000	4,802,017		276,537			0.000	6.020	NA			10/11/2002	06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	@			1FE	3,355,500	84.3780	8,437,800	10,000,000	7,100,083		428,841			0.000	6.328	NA			12/17/2002	06/30/2020
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	270,124	92.4070	498,998	540,000	450,795		22,683			0.000	5.230	NA			01/26/2005	06/30/2018
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	6,661,445	80.4710	16,335,613	20,300,000	13,635,129		810,123			0.000	6.220	NA			04/04/2003	06/30/2021
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	6R			1FE	8,924,310	80.4710	19,558,477	24,305,000	16,553,077		950,239			0.000	6.000	NA			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	6R			1FE	6,314,213	76.5230	12,488,554	16,320,000	10,878,982		572,858			0.000	5.483	NA			04/12/2005	06/30/2022
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A	@			1FE	3,737,240	72.4420	9,417,460	13,000,000	7,693,250		460,605			0.000	6.270	NA			04/04/2003	06/30/2023
736679-LA-7	PORTLAND OR G O PENSION 99C CAP	6R			1FE	13,036,170	70.1880	28,935,003	41,225,000	23,842,972		1,346,871			0.000	5.900	NA			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP	6R			1FE	9,452,531	65.8620	20,993,513	31,875,000	17,341,056		984,360			0.000	5.930	NA			08/06/2004	06/01/2025
755553-TY-0	READING PA G O 2006 TXBL	R		1	1FE	2,885,000	105.1010	3,032,164	2,885,000	2,885,000					5.530	5.503	MN	20,386	159,541	12/04/2006	11/15/2031
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)			1	1FE	2,000,000	115.3290	2,306,580	2,000,000	2,000,000					6.024	5.860	FA	50,200	120,480	12/01/2010	08/01/2035
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)	R		1	1FE	5,000,000	115.3290	5,766,450	5,000,000	5,000,000					6.024	5.860	FA	125,500	301,200	12/01/2010	08/01/2035
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	1,748,189	115.6810	1,752,567	1,515,000	1,748,189					0.000	3.348	MN			12/16/2014	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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
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
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	6R		2	1FE	2,380,032	73.6310	4,598,256	6,245,000	4,711,658		290,716			0.000	5.431	NA			03/25/2004	04/01/2022
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09			1	1FE	10,948,750	109.4200	11,976,019	10,945,000	10,946,935		(375)			6.580	6.556	MN	120,030	720,181	05/19/2009	05/01/2039
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			1	1FE	23,200,000	113.0220	26,221,104	23,200,000	23,200,000					6.540	6.540	FA	632,200	1,517,280	05/19/2009	08/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						502,760,811	XXX	681,429,329	771,075,000	588,077,582		10,503,199			XXX	XXX	XXX	6,225,829	22,935,664	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						502,760,811	XXX	681,429,329	771,075,000	588,077,582		10,503,199			XXX	XXX	XXX	6,225,829	22,935,664	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR TRANSN CA SR 99C			2	1FE	23,799,896	118.3920	27,745,165	23,435,000	23,458,297		(4,014)			6.600	6.328	AO	386,678	1,546,710	08/09/2002	10/01/2029
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	1,438,050	71.8840	3,594,200	5,000,000	3,221,383		203,122			0.000	6.620	NA			08/08/2002	10/01/2021
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	1,886,360	67.5310	4,727,170	7,000,000	4,225,595		266,438			0.000	6.620	NA			08/08/2002	10/01/2022
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	672,647	40.7490	1,365,092	3,350,000	1,274,683		75,851			0.000	6.230	NA			07/27/2004	10/01/2030
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	566,520	37.9050	1,137,150	3,000,000	1,073,574		63,884			0.000	6.230	NA			07/27/2004	10/01/2031
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	3,374,400	36.5830	6,950,770	19,000,000	6,394,638		380,525			0.000	6.230	NA			07/27/2004	10/01/2032
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	3,173,570	32.9040	6,251,760	19,000,000	6,014,076		357,881			0.000	6.230	NA			07/27/2004	10/01/2033
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	2,984,710	30.8590	5,863,210	19,000,000	5,656,184		336,584			0.000	6.230	NA			07/27/2004	10/01/2034
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	2,807,250	29.0150	5,512,850	19,000,000	5,319,791		316,558			0.000	6.230	NA			07/27/2004	10/01/2035
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	.B			1FE	3,913,527	27.1600	7,649,614	28,165,000	7,416,345		441,327			0.000	6.230	NA			07/27/2004	10/01/2036
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	.B			2FE	12,710,383	31.4380	24,969,632	79,425,000	24,687,666		1,491,587			0.000	6.330	NA			04/22/2004	10/01/2033
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	6R			2FE	2,029,167	31.4380	2,923,734	9,300,000	3,338,000		177,519			0.000	5.540	NA			11/17/2005	10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	.R		1	1FE	9,573,770	104.8690	10,324,353	9,845,000	9,642,380		10,232			5.250	5.868	MS	172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	.B		2	1FE	5,574,082	67.7140	10,698,812	15,800,000	10,100,826		794,077			0.000	6.047	NA			10/27/2005	03/01/2025
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	6R		2	1FE	4,352,257	67.7140	8,010,566	11,830,000	7,716,500		578,766			0.000	5.760	NA			09/09/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB	.R		2	1FE	14,470,000	112.0000	16,206,400	14,470,000	14,470,000					5.480	5.481	JD	35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB			2	1FE	2,045,000	105.5000	2,157,475	2,045,000	2,045,000					5.270	5.271	JD	4,790	99,867	01/27/2005	12/15/2018
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09			1	1FE	10,000,000	111.0480	11,104,800	10,000,000	10,000,000					6.553	6.553	FA	247,558	655,300	10/01/2009	02/15/2039
02765U-CR-3	AMERICAN MUN PWR-OHIO INC BABS 09			2	1FE	5,000,000	130.2130	6,510,650	5,000,000	5,000,000					6.053	6.053	FA	114,334	302,650	10/01/2009	02/15/2043
02765U-DC-5	AMERICAN MUN PWR-OHIO INC BABS 09B			2	1FE	20,500,000	123.9580	25,411,390	20,500,000	20,500,000					6.424	6.424	FA	497,503	1,316,920	11/19/2009	02/15/2032
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
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	802,814	111.3770	807,483	725,000	802,814					0.000	3.731	AUG			12/17/2014	02/01/2033
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP			1	2FE	527,290	110.4890	530,347	480,000	527,290					0.000	3.831	FA			12/17/2014	02/01/2035
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
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93	.R		2	1FE	3,403,453	114.5680	3,946,868	3,445,000	3,437,946		1,041			6.875	7.022	FA	98,685	223,953	12/27/1993	02/01/2021
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
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F			2	1FE	13,000,000	140.9190	18,319,470	13,000,000	13,000,004					6.263	6.263	AO	203,548	814,190	10/28/2009	04/01/2049
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
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A	.R		1	1FE	11,607,219	110.8340	12,967,578	11,700,000	11,618,584		2,410			7.400	7.555	JJ	432,900	865,800	06/05/2009	07/01/2034
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B	.R		2	2	8,812,845	104.5080	8,700,291	8,325,000	8,375,043		(9,355)			7.800	7.508	MN	108,225	649,350	09/16/1997	11/01/2019
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000	106.3660	2,659,150	2,500,000	2,500,000					3.903	3.903	JJ	48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C	.B			1FE	2,181,828	36.6350	3,291,655	8,985,000	3,038,679		187,735			0.000	6.480	NA			10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C	.B			1FE	1,991,236	34.2310	2,998,636	8,760,000	2,774,650		171,678			0.000	6.490	NA			10/08/2009	01/01/2033
16772P-AQ-9	CHICAGO IL TRANS AUTH SLS TAX RECPT BABS			2	1FE	10,000,000	118.6690	11,866,900	10,000,000	10,000,000					6.200	6.200	JD	51,667	620,000	03/24/2010	12/01/2040
167736-YU-5	CHICAGO IL WTR REV SEC LIEN BABS 10B			2	1FE	3,450,000	131.0940	4,522,743	3,450,000	3,450,000					6.742	6.742	MN	38,767	232,599	11/05/2010	11/01/2040
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
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B			1	1FE	5,000,000	115.4300	5,771,500	5,000,000	5,000,000					6.458	6.458	JD	26,908	322,900	07/23/2009	12/01/2034
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A				1FE	2,000,000	102.3990	2,047,980	2,000,000	2,000,000					5.788	5.786	JJ	57,880	115,760	06/08/2006	01/01/2016
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B			2	1FE	3,467,450	126.3990	4,423,965	3,500,000	3,470,682		682			6.450	6.599	MS	66,471	225,750	07/16/2009	09/15/2039
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2			2	1FE	5,000,000	129.7720	6,488,600	5,000,000	5,000,000					6.013	6.013	MN	38,416	300,650	11/06/2009	11/15/2039
196632-LD-3	COLORADO SPRINGS CO UTIL SYS BABS 10B2			1	1FE	15,000,000	110.2710	16,540,650	15,000,000	15,000,000					5.538	5.538	MN	106,145	830,700	09/30/2010	11/15/2040
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U				1Z	100.0010									8.450	0.000	JD		4,774	07/12/1994	12/01/2013
198499-AK-1	COLUMBIA S C SPL OBLIG			1	1FE	2,091,003	115.0050	2,081,591	1,810,000	2,086,545		(4,457)			5.000	2.965	FEB	15,335		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
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B			2	1FE	4,000,000	120.1560	4,806,240	4,000,000	4,000,000					5.740	5.740	JD	19,133	229,600	10/29/2009	12/01/2029
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A	.R		2	1FE	11,761,501	112.9690	13,104,404	11,600,000	11,419,507		17,667			8.625	8.636	JD	83,375	937,969	04/12/1993	06/01/2022
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B			2	1FE	15,000,000	136.2940	20,444,100	15,000,000	15,000,000					5.999	5.999	JD	74,988	899,850	06/17/2009	12/01/2044
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B	.R		1	1FE	30,000,000	114.1340	34,240,200	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97	.B			1FE	458,699	99.2140	962,376	970,000	906,064		62,405			0.000	7.265	NA			06/17/2005	12/15/2015
24919P-GF-5	DENVER CO SCH DIST NO 1 COP 97	.B			1FE	7,194,006	99.2140	12,228,126	12,325,000	11,514,640		791,104			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GP-3	DENVER CO SCH DIST NO 1 COP 97	.B			1FE	2,355,198	98.7690	3,985,329	4,035,000	3,769,702		258,994			0.000	7.246	NA			05/22/2008	12/15/2015
24919P-GU-2	DENVER CO SCH DIST NO 1 COP 97	.B			1FE	7,423,115	97.3840	11,613,042	11,925,000	10,701,598		576,273			0.000	5.613	NA			05/22/2008	12/15/2016
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E	.R		2	1FE	6,000,000	123.8000	7,428,000	6,000,000	6,000,000					5.591	5.591	JD	27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A			2	1FE	7,500,000	128.1250	9,609,375	7,500,000	7,500,000					5.522	5.522	AO	103,538	414,150	10/20/2010	10/01/2044
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	.6R			1FE	2,322,034	71.2250	4,074,070	5,720,000	3,760,197		201,356			0.000	5.580	NA			03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06	.6R			1FE	2,304,571	62.3360	4,170,278	6,690,000	3,794,793		217,147			0.000	5.980	NA			07/11/2006	08/15/2024
276731-YG-5	EASTERN MI UNIV BABS 09	.R		1	2FE	4,275,000	109.8970	4,698,097	4,275,000	4,275,000					7.210	7.210	FA	116,442	308,228	05/29/2009	02/15/2038
313590-ES-8	FANNIE MAE				1FE	14,166,196	101.3480	14,389,375	14,198,000	14,185,990		6,287			1.375	1.306	MN	24,945	226,629	10/18/2011	11/15/2016
313590-ES-8	FANNIE MAE	.0			1FE	1,199,308	101.3480	1,218,202	1,202,000	1,200,983		532			1.375	1.306	MN	2,112	19,186	10/18/2011	11/15/2016
3136F3-LA-2	FANNIE MAE	.B			1FE	2,262,378	51.7560	4,296,791	8,302,000	2,947,719		158,330			0.000	5.598	NA			03/15/2010	10/03/2033
31771K-AA-5	FICO STRIP PRINC	.B			1FE	39,148	91.2250	45,612	50,000	43,401		1,278			0.000	3.012	NA			07/19/2011	09/26/2019
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	1,620,940	108.9670	1,808,852	1,660,000	1,646,484		2,119			4.930	5.199	AO	20,460	80,975	11/21/2005	04/01/2020
31358D-CS-1	FNMA PRIN STRIP	.B			1FE	6,342,086	66.0090	11,445,248	17,339,000	8,242,492		438,621			0.000	5.542	NA			03/15/2010	08/07/2028
3137EA-DB-2	FREDDIE MAC				1FE	9,941,800	101.0290	10,102,940	10,000,000	9,957,620		5,460			2.375	2.441	JJ	110,833	237,500	01/12/2012	01/13/2022
3137EA-DG-1	FREDDIE MAC				1FE	5,110,029	100.5540	5,139,335	5,111,000	5,110,384		133			1.750	1.659	MN	7,702	89,443	04/12/2012	05/30/2019
3137EA-DG-1	FREDDIE MAC	.0			1FE	5,887,881	100.5540	5,921,649	5,889,000	5,888,290		153			1.750	1.659	MN	8,874	103,058	04/12/2012	05/30/2019
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP	.B			1FE	1,253,756	64.3170	2,492,284	3,875,000	2,275,411		122,477			0.000	5.610	NA			03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP	.B			1FE	2,281,725	60.6110	4,545,825	7,500,000	4,154,078		224,744			0.000	5.640	NA			03/11/2004	08/15/2025
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	.B			1FE	822,069	50.7290	2,640,444	5,205,000	1,922,597		135,549			0.000	5.660	NA			03/11/2004	08/15/2028
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP	.6R			1FE	2,743,263	50.7290	5,430,539	10,705,000	5,004,790		271,688			0.000	5.660	NA			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	.B			1FE	5,247,513	44.9470	10,317,584	22,955,000	9,583,649		521,142			0.000	5.670	NA			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	.B			1FE	4,577,373	39.8110	8,914,479	22,392,000	8,359,667		454,576			0.000	5.670	NA			03/11/2004	08/15/2032
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	.B			1FE	754,020	82.5890	1,651,780	2,000,000	1,511,039		86,602			0.000	5.990	NA			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	.B			1FE	878,228	77.5580	1,942,828	2,505,000	1,776,145		103,098			0.000	6.070	NA			03/18/2003	10/01/2020
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A	.B			1FE	1,096,088	51.1190	2,351,474	4,600,000	2,247,340		132,911			0.000	6.190	NA			03/18/2003	10/01/2026
362832-AZ-0	GAINESVILLE FL PENSION OBLIG 2003 A	.B			1FE	1,104,592	47.4490	2,353,470	4,960,000	2,272,028		134,951			0.000	6.218	NA			03/18/2003	10/01/2027
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A	.B			1FE	1,126,366	44.2180	2,361,241	5,340,000	2,309,415		136,582			0.000	6.190	NA			03/18/2003	10/01/2028
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B			2	1FE	4,000,000	138.6060	5,544,240	4,000,000	4,000,000					7.155	7.155	JD	23,850	286,200	11/18/2010	06/01/2040
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
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C	.R		1	1FE	8,384,060	117.7070	10,005,095	8,500,000	8,395,398		2,375			6.875	6.960	MN	97,396	584,375	05/29/2009	11/01/2038
438701-RH-9	HONOLULU HI CITY & CNTY WSTWTR 2010 BAB			1	1FE	10,000,000	112.7460	11,274,600	10,000,000	10,000,000					6.121	6.121	JJ	306,050	612,100	10/27/2010	07/01/2040
44329H-AD-6	HP COMMUNITIES LLC MA 2008A			2	1FE	3,700,000	107.7300	5,386,500	5,000,000	3,735,626		7,209			5.820	7.888	MS	85,683	291,000	11/25/2008	09/15/2053
44329H-AT-1	HP COMMUNITIES LLC MA 2008B			2	1FE	1,913,693	100.3800	2,243,493	2,235,000	1,964,242		10,313			5.930	7.156	MS	39,024	132,536	11/05/2008	09/15/2034
44329H-AU-8	HP COMMUNITIES LLC MA 2008B			2	1FE	3,727,822	108.0000	4,860,000	4,500,000	3,771,772		8,968			6.080	7.446	MS	80,560	273,600	11/05/2008	03/15/2046
44329H-AV-6	HP COMMUNITIES LLC MA 2008B			2	1FE	3,040,850	108.5000	3,976,525	3,665,000	3,058,045		3,455			6.160	7.483	MS	66,475	225,764	11/05/2008	09/15/2053
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07			2	1FE	10,000,000	115.3780	11,537,800	10,000,000	10,000,261		(14)			6.286	6.286	JJ	314,300	628,600	11/29/2007	07/01/2033
452024-GT-3	ILLINOIS MUN ELEC PWR SUPP BABS 2009C			2	1FE	8,500,000	123.1060	10,464,010	8,500,000	8,500,000					6.832	6.832	FA	241,967	580,720	07/16/2009	02/01/2035
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BABS 09A			2	1FE	5,000,000	129.4210	6,471,050	5,000,000	5,000,000					6.184	6.184	JJ	154,600	309,200	05/12/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B	.R			1FE	16,000,000	127.2140	20,354,240	16,000,000	16,000,138		(4)			5.851	5.851	JD	78,013	936,160	11/24/2009	12/01/2034
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B			2	1FE	15,500,000	133.2320	20,650,960	15,500,000	15,500,000					6.596	6.596	FA	425,992	1,022,380	06/23/2009	02/01/2039
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
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
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL	.B		2	2FE	4,948,601	22.3980	5,640,936	25,185,000	8,947,520		565,035			0.000	6.740	NA			11/30/2005	09/01/2035
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B			1	1FE	14,415,320	115.6800	16,773,600	14,500,000	14,425,899		2,248			6.750	6.703	JD	81,563	978,750	07/14/2009	06/01/2034
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C	.R			1FE	2,725,000	106.0900	2,890,953	2,725,000	2,725,000					5.120	5.119	AO	34,880	139,520	01/12/2006	10/01/2016
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C	.R			1FE	2,865,000	109.2360	3,129,611	2,865,000	2,865,000					5.170	5.171	AO	37,030	148,121	01/12/2006	10/01/2017
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C	.R			1FE	3,170,000	111.7420	3,542,221	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
47770V-AX-8	JOBSOHIO BEVERAGE-B	.R			1FE	5,000,000	101.2020	5,060,100	5,000,000	5,000,000					3.235	3.235	JJ	80,875	161,750	01/29/2013	01/01/2023
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09			2	1FE	9,000,000	127.9420	11,514,780	9,000,000	9,000,000					6.573	6.573	FA	246,488	591,570	06/24/2009	08/01/2029
49151E-4G-5	KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09			2	1FE	13,500,000	115.6880	15,617,880	13,500,000	13,500,000					6.155	6.155	MN	138,488	830,925	10/28/2009	11/01/2029
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010			1	1FE	3,000,000	117.6940	3,530,820	3,000,000	3,000,000					6.750	6.750	MS	67,500	202,500	11/18/2010	09/01/2040
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P			2	1FE	11,704,686	110.8620	13,347,785	12,040,000	11,773,056		11,652			8.000	9.006	MS	321,067	963,200	06/23/2008	09/01/2038
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C	.R		2	1FE	12,000,000	127.6410	15,316,920	12,000,000	12,000,000					6.008	6.008	JJ	360,480	720,960	11/20/2009	07/01/2039
544435-C3-2	LOS ANGELES CA INTL ARPTS BABS 09C			2	1FE	12,500,000	131.3500	16,418,750	12,500,000	12,500,000					6.582	6.582	MN	105,129	822,750	11/18/2009	05/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
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-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
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B			2	1FE	4,797,025	127.6830	6,064,943	4,750,000	4,793,062		(815)			6.667	6.408	JJ	158,341	316,683	05/05/2009	07/01/2039
566130-AA-1	MARBURY AL WTR SYS SER 2007			2	1FE	4,655,000	99.7780	4,644,666	4,655,000	4,655,000					6.550	6.550	FA	115,185	304,903	11/28/2007	08/15/2037
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
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04	R		2	1FE	3,823,600	109.4810	4,379,240	4,000,000	3,905,578		9,830			5.125	5.511	JD	9,111	205,000	04/14/2004	12/15/2024
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B	R		2	1FE	8,000,000	132.1980	10,575,840	8,000,000	8,000,000					5.888	5.888	JJ	235,520	471,040	12/10/2009	07/01/2043
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09			2	1FE	5,250,000	152.6010	8,011,553	5,250,000	5,250,000					7.336	7.336	MN	49,212	385,140	04/23/2009	11/15/2039
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D			2	2FE	9,000,000	136.1020	12,249,180	9,000,000	9,000,000					7.462	7.462	AO	167,895	671,580	08/05/2009	10/01/2046
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			1	1FE	10,000,000	115.4690	11,546,900	10,000,000	10,000,000					6.538	6.538	JJ	326,900	653,800	07/31/2009	07/01/2039
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
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B			2	1FE	805,000	101.0910	813,783	805,000	805,000					6.100	6.100	AO	12,276	25,620	05/01/2008	04/01/2015
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0	R		1	1FE	4,900,000	116.3840	5,702,816	4,900,000	4,900,000					6.910	6.910	JJ	169,295	338,590	09/17/2009	07/01/2039
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B	R		1	1FE	43,701,240	118.9840	52,352,960	44,000,000	43,761,852		12,942			7.625	7.990	MS	987,861	3,355,000	06/17/2009	09/15/2027
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	820,081	54.1150	2,042,841	3,775,000	1,635,334		103,853			0.000	6.670	NA			06/10/2004	10/01/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,146,827	32.0720	2,440,679	7,610,000	2,284,169		138,428			0.000	6.350	NA			12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,280,846	30.1120	2,732,664	9,075,000	2,553,803		155,001			0.000	6.360	NA			12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,291,864	28.1450	2,751,174	9,775,000	2,578,663		156,738			0.000	6.370	NA			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,323,292	26.3430	2,817,384	10,695,000	2,644,201		160,961			0.000	6.380	NA			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,378,139	24.6420	2,932,398	11,900,000	2,756,760		168,066			0.000	6.390	NA			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,373,717	22.9290	2,906,251	12,675,000	2,750,839		167,954			0.000	6.400	NA			12/18/2003	04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,404,529	21.5240	2,981,074	13,850,000	2,815,509		172,156			0.000	6.410	NA			12/18/2003	04/01/2040
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	113,832	20.1510	241,812	1,200,000	228,435		13,989			0.000	6.420	NA			12/18/2003	04/01/2041
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
626207-YF-5	MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P			2	1FE	22,000,000	132.5720	29,165,840	22,000,000	22,000,000					6.637	6.637	AO	365,035	1,460,140	03/04/2010	04/01/2057
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J			1	1FE	8,080,000	102.2460	8,261,477	8,080,000	8,080,000					5.950	5.950	JJ	240,380	471,091	10/06/2006	01/01/2037
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A			2	1FE	8,000,000	128.6410	10,291,280	8,000,000	8,000,000					6.009	6.009	MN	80,120	480,720	11/18/2009	11/01/2039
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	11,758,517	97.2150	20,133,227	20,710,000	19,030,877		1,043,082			0.000	5.717	NA			06/13/2006	07/01/2016
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A	@R			1FE	5,847,056	94.2720	10,289,789	10,915,000	9,532,779		502,569			0.000	5.490	NA			12/09/2005	07/01/2017
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	@R			1FE	16,954,917	80.6560	35,396,692	43,886,000	31,118,657		1,699,296			0.000	5.695	NA			03/03/2004	02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	18,454,398	74.6830	44,971,115	60,216,000	39,027,359		2,305,506			0.000	6.183	NA			09/10/2002	02/15/2022
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	377,778	71.5160	936,860	1,310,000	798,900		47,192			0.000	6.182	NA			09/10/2002	02/15/2023
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	8,790,383	68.2610	22,113,151	32,395,000	18,589,140		1,098,078			0.000	6.182	NA			09/10/2002	02/15/2024
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B	@R			1FE	3,304,272	96.1320	6,633,108	6,900,000	6,097,730		345,014			0.000	5.910	NA			06/21/2004	02/15/2017
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A			2	1FE	1,698,818	100.9320	1,867,242	1,850,000	1,842,713		11,849			4.252	5.603	JJ	39,331	54,532	11/10/2009	01/01/2016
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F			2	1FE	5,000,000	150.2740	7,513,700	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU	R			1FE	25,278,833	99.0590	25,091,645	25,330,000	25,291,187		5,363			2.460	2.462	FA	259,633	623,118	08/08/2012	08/01/2021
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	98.5410	14,263,810	14,475,000	14,449,840		2,967			2.560	2.564	FA	154,400	370,560	08/08/2012	08/01/2022
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A	R		2	1FE	6,603,577	109.2410	7,302,761	6,685,000	6,615,423		1,832			5.520	5.649	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06			2	3FE	8,000,000	91.6800	7,334,400	8,000,000	8,000,000					6.027	6.027	JJ	241,080	480,653	08/16/2006	01/01/2046
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA			1	1FE	16,250,000	112.6090	18,298,963	16,250,000	16,250,000					6.250	6.250	JD	45,139	1,015,625	10/27/2009	06/15/2041
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			1	1FE	15,000,000	115.7510	17,362,650	15,000,000	15,000,000					6.282	6.282	JD	41,880	942,300	11/10/2010	06/15/2042
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC	R		1	1FE	5,000,000	115.7510	5,787,550	5,000,000	5,000,000					6.282	6.282	JD	13,960	314,100	11/10/2010	06/15/2042
64971M-5L-2	NEW YORK NY TRANS FIN AUTH 10 BABS			2	1FE	7,500,000	124.3510	9,326,325	7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
64971M-ZH-8	NEW YORK NY TRANS FIN AUTH BABS 09 C2			1	1FE	5,032,750	113.9940	5,699,700	5,000,000	5,017,792		(3,266)			6.267	6.122	FA	130,563	313,350	10/21/2009	08/01/2039
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
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B	R		2	1FE	15,000,000	126.8610	19,029,150	15,000,000	15,000,000					5.807	5.807	JD	38,713	871,050	02/03/2010	06/15/2039
650009-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
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			1	1FE	19,952,600	113.4370	22,687,400	20,000,000	19,958,272		1,205			6.700	6.662	JJ	670,000	1,340,000	07/15/2009	01/01/2039
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D			1	1FE	12,000,000	112.1390	13,456,680	12,000,000	12,000,000					6.123	6.123	MS	244,920	734,760	11/12/2009	09/01/2039
662903-MH-3	NORTH TX MUN WTR DIST BABS 2010A			1	1FE	9,000,000	114.5990	10,313,910	9,000,000	9,000,000					6.010	6.010	MS	180,300	540,900	10/29/2010	09/01/2040
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10			1	1FE	20,000,000	116.4730	23,294,600	20,000,000	20,000,000					6.038	6.038	MN	154,304	1,207,600	11/05/2010	11/15/2040
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C			2	1FE	7,350,000	115.3110	8,475,359	7,350,000	7,350,000					6.859	6.859	JJ	252,068	504,137	08/05/2009	01/01/2039
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	106.4930	4,259,720	4,000,000	4,000,000					3.679	3.679	JJ	73,580	147,160	11/16/2011	01/01/2021
67884R-AX-8	OKLAHOMA DEV FIN IDR GOODYEAR 2004			2	1FE	1,000,000	101.8930	1,018,930	1,000,000	1,000,000					5.200	5.201	JJ	26,000	52,000	09/01/2004	07/01/2015
67884R-CA-6	OKLAHOMA DEV FIN IDR MICHELIN 2004	R		2	1FE	1,446,228	107.2170	1,549,286	1,445,000	1,445,266		(119)			5.250	5.241	JJ	37,931	75,863	11/19/2004	07/01/2017
681793-4Q-5	OMAHA NE PUB PWR DIST ELEC BABS 10 A			2	1FE	10,000,000	115.0780	11,507,800	10,000,000	10,000,000					5.431	5.431	FA	226,292	543,100	11/05/2010	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68189T-BA-3	OMAHA NE SPL OBLIG RIVERFRONT REDEV 08			2	1FE	22,535,000	115.1880	25,957,616	22,535,000	22,535,000					6.400	6.400	FA	600,933	1,442,240	03/19/2008	02/01/2026
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP	@			1FE	7,734,735	96.7090	13,359,381	13,814,000	12,708,040		620,608			0.000	5.070	NA			01/26/2005	09/01/2016
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1	R		2	1FE	16,000,000	129.6020	20,736,320	16,000,000	16,000,000					5.834	5.834	MN	119,273	933,440	04/01/2010	11/15/2034
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	4,658,393	114.5590	5,527,472	4,825,000	4,692,077		8,903			5.400	5.593	FA	108,563	260,550	11/04/2010	08/01/2025
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A	R			1FE	4,523,227	114.5590	5,367,089	4,685,000	4,555,934		8,645			5.400	5.593	FA	105,413	252,990	11/04/2010	08/01/2025
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
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B			2	1FE	35,215,000	112.4340	39,672,337	35,285,000	35,247,854		3,860			5.631	5.657	JD	165,575	1,901,729	04/12/2006	06/01/2023
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D			2	1FE	11,000,000	124.4550	13,690,050	11,000,000	11,000,000					6.218	6.218	JD	56,998	683,980	11/04/2009	06/01/2039
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
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B	@			1FE	6,122,851	67.6630	14,730,235	21,770,000	12,507,938		724,306			0.000	6.057	NA			05/06/2004	04/15/2024
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	1,786,540	101.8680	1,782,690	1,750,000	1,752,166		(4,159)			5.770	5.515	JJ	50,488	100,975	05/27/2004	07/01/2015
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04	R		2	1FE	16,550,000	106.3440	17,599,932	16,550,000	16,550,000					5.870	5.870	JJ	485,743	971,485	05/12/2004	07/01/2017
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04	R		2	1FE	10,000,000	110.4840	11,048,400	10,000,000	10,000,000					5.970	5.970	JJ	298,500	597,000	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04	R		2	1FE	2,543,600	113.4670	2,836,675	2,500,000	2,523,903		(2,434)			6.170	6.010	JJ	77,125	154,250	06/01/2004	07/01/2024
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1	R		1	1FE	19,377,400	117.0930	23,418,600	20,000,000	19,455,119		16,671			7.000	7.238	MN	233,333	1,400,000	06/25/2009	05/01/2036
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
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL			2	2FE	3,239,049	100.0780	3,247,531	3,245,000	3,243,564		574			5.523	5.550	AO	44,805	179,221	11/10/2009	10/01/2016
736742-WC-7	PORTLAND ORE SWR SYS REV			1	1FE	5,708,287	105.2730	5,811,070	5,520,000	5,704,721		(3,566)			4.000	3.632	AO	84,027		10/07/2014	10/01/2037
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL				1FE	1,676,288	100.4730	1,743,207	1,735,000	1,734,143		6,882			4.820	5.234	FA	31,592	83,627	04/29/2004	02/15/2015
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0			2	2FE	20,085,000	117.3470	23,569,145	20,085,000	20,085,000					7.242	7.242	JJ	727,278	1,454,556	07/10/2009	01/01/2041
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN	0		1	1FE	53,842	107.6420	53,821	50,000	53,842					5.500	0.351	JJ	8		12/29/2014	07/01/2036
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1FE	16,095	104.1740	15,626	15,000	15,610		(158)			5.500	4.237	JJ	413	825	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		1	3FE	878,900	88.7060	833,836	940,000	884,431		5,516			5.500	6.921	FA	21,542	51,700	12/24/2013	08/01/2022
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
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL	@R			1FE	2,227,643	132.7910	3,584,056	10,930,000	3,711,969		200,822			0.000	5.640	NA			10/18/2005	06/01/2034
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL	@R			1FE	1,956,616	128.8690	3,097,644	10,730,000	3,260,370		176,392			0.000	5.640	NA			10/18/2005	06/01/2036
76116E-GM-6	RESOLUTION TR CORP	@			1	93,547	169.0460	133,258	193,000	112,259		4,570			0.000	4.200	NA			08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP	@			1	12,816,375	167.8210	22,241,831	32,795,000	16,387,148		818,657			0.000	5.190	NA			03/11/2010	07/15/2028
76116E-HH-6	RESOLUTION TR CORP	@			1	10,879,170	170.7970	18,407,194	26,000,000	13,893,649		690,808			0.000	5.165	NA			03/11/2010	04/15/2027
76116F-AG-2	RFCO STRIP PRINC	@			1	99,369,900	187.8570	139,691,835	159,000,000	122,415,887		5,188,470			0.000	4.377	NA			03/18/2010	01/15/2021
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B	R		1	1FE	9,944,600	114.8700	11,487,000	10,000,000	9,949,594		1,081			7.200	7.227	FA	300,000	720,000	08/06/2009	08/01/2039
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A			2	1FE	15,000,000	120.0580	18,008,700	15,000,000	15,000,000					4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B	R		2	1FE	10,000,000	122.8640	12,286,400	10,000,000	10,000,000					5.602	5.602	MN	71,581	560,200	11/18/2009	05/15/2039
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10			1	1FE	10,000,000	115.1360	11,513,600	10,000,000	10,000,000					6.220	6.220	MN	79,478	622,000	11/12/2010	05/15/2034
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A	R			1FE	15,775,000	106.0550	16,730,176	15,775,000	15,775,000					5.700	5.701	FA	374,656	899,175	06/10/2004	08/01/2016
797398-DT-8	SAN DIEGO CNTY CA PENSION OBLIG 2004 C	@R			1FE	5,884,480	99.6300	11,029,041	11,070,000	10,685,705		589,910			0.000	5.760	NA			06/24/2004	08/15/2015
79741T-AR-5	SAN DIEGO CNTY CA WTR REV BABS 10B			2	1FE	4,900,000	135.2230	6,625,927	4,900,000	4,900,000					6.138	6.138	MN	50,127	300,762	01/22/2010	05/01/2049
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	2,541,037	114.2280	2,604,398	2,280,000	2,534,854		(6,183)			5.000	3.407	MN	19,000	11,717	09/17/2014	05/01/2044
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B	R		1	1FE	16,900,000	114.0550	19,275,295	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	5,000,000	136.9180	6,845,900	5,000,000	5,000,000					6.454	6.454	JJ	161,350	322,700	12/09/2010	01/01/2050
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C	R		2	1FE	5,000,000	136.9180	6,845,900	5,000,000	5,000,000					6.454	6.454	JJ	161,350	322,700	12/09/2010	01/01/2050
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04	R		1	1FE	2,685,000	102.1010	2,741,412	2,685,000	2,685,000					5.610	5.611	FA	62,762	150,629	06/18/2004	08/01/2016
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04	R		1	1FE	3,065,000	101.6070	3,114,255	3,065,000	3,065,000					5.750	5.751	FA	73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04	R		1	1FE	3,565,000	101.6920	3,625,320	3,565,000	3,565,000					5.810	5.811	FA	86,303	207,127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04	R		1	1FE	1,780,000	101.6060	1,808,587	1,780,000	1,780,000					5.870	5.871	FA	43,536	104,486	06/18/2004	08/01/2022
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
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	4FE	11,172,862	84.1570	8,562,975	10,175,000	10,663,126		(71,332)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B				1FE	2,425,000	128.2190	3,109,311	2,425,000	2,425,000					7.520	7.805	JD	15,197	182,360	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C				1FE	4,165,000	128.2190	5,340,321	4,165,000	4,165,000					7.520	7.805	JD	26,101	313,208	10/25/2005	06/01/2028
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	100.2740	1,504,110	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
880591-DM-1	TEN VAL AUTH				1	16,899,360	148.1800	20,152,439	13,600,000	16,388,707		(116,881)			7.125	5.171	MN	161,500	969,000	03/11/2010	05/01/2030
88059E-NG-5	TENN VAL AUTH CPN STRIP	@			1FE	2,987,850	73.9240	4,867,156	6,584,000	3,857,412		200,087			0.000	5.397	NA			03/12/2010	01/15/2025
880591-EH-1	TENN VALLEY AUTHORITY				1	17,461,650	127.3070	19,095,975	15,000,000	17,295,286		(51,805)			5.250	4.244	MS	231,875	787,500	08/16/2011	09/15/2039
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B	R		1	1FE	14,506,350	122.3880	18,358,200	15,000,000	14,526,791		4,496			8.750	9.086	MN	167,708	1,312,500	06/18/2009	11/15/2044
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BABS 09B			2	1FE	25,000,000	117.7960	29,449,000	25,000,000	25,000,000					6.918	6.918	JJ	864,750	1,729,500	06/25/2009	01/01/2034
905649-DK-2	UNION CITY CA PENSION OBLIG 2004 CAP	@			1FE	770,755	66.6280	2,008,834	3,015,000	1,524,684		95,859			0.000	6.600	NA			06/18/2004	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
914072-VU-4	UNIVERSITY ARK UNIV REV			1	1FE	729,824	117.1980	738,347	630,000	729,501		(322)			5.000	3.061	MS	1,225		12/05/2014	03/01/2034
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			1	1FE	12,720,331	112.3240	14,422,402	12,840,000	12,728,846		2,269			6.100	6.332	JJ	391,620	783,240	11/09/2010	07/01/2038
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C	R		1	1FE	4,953,400	112.3240	5,616,200	5,000,000	4,956,716		883			6.100	6.332	JJ	152,500	305,000	11/09/2010	07/01/2038
914026-EV-7	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	5,000,000	114.3960	5,719,800	5,000,000	5,000,000					6.180	6.180	JJ	154,500	309,000	10/15/2009	07/01/2034
914026-EW-5	UNIVERSITY OF AL TUSCALOOSA BABS 09A			1	1FE	4,000,000	114.4880	4,579,520	4,000,000	4,000,000					6.280	6.280	JJ	125,600	251,200	10/15/2009	07/01/2039
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09B			1	1FE	14,770,000	112.0370	16,547,865	14,770,000	14,770,000					6.264	6.264	JD	77,099	925,193	12/10/2009	06/01/2036
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2	R		1	1FE	20,000,000	113.8770	22,775,400	20,000,000	20,000,000					6.573	6.573	MN	219,100	1,314,600	10/15/2009	05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B	R		1	1FE	18,500,000	110.3870	20,421,595	18,500,000	18,500,000					5.757	5.757	JD	88,754	1,065,045	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C			2	1FE	10,000,000	118.7390	11,873,900	10,000,000	10,000,000					4.794	4.794	FA	181,107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B			1	1FE	12,000,000	115.6560	13,878,720	12,000,000	12,000,000					6.276	6.127	FA	284,512	753,120	06/10/2009	08/15/2041
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	1FE	824,437	105.6980	824,444	780,000	787,160		(2,981)			6.750	5.930	MS	17,550	52,650	07/19/2006	09/01/2016
927781-VT-8	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	9,365,000	113.1630	10,597,715	9,365,000	9,365,000					4.550	4.550	MS	142,036	426,108	10/28/2010	09/01/2023
927781-VU-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B				1FE	8,995,000	114.6040	10,308,630	8,995,000	8,995,000					4.750	4.750	MS	142,421	427,263	10/28/2010	09/01/2024
938782-CW-7	WASHINGTON DC MET TRAN BABS 09	R		1	1FE	12,785,110	112.2390	14,591,070	13,000,000	12,808,203		4,849			7.000	7.295	JJ	455,000	910,000	06/03/2009	07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	5,000,000	114.1030	5,705,150	5,000,000	5,000,000					6.414	6.414	AO	80,175	320,700	11/13/2009	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04	R		2	1FE	7,000,000	109.7000	7,679,000	7,000,000	7,000,000					5.370	5.370	JJ	187,950	375,900	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	10,000,000	121.4560	12,145,600	10,000,000	10,000,000					6.070	6.070	JJ	303,500	607,000	01/15/2004	07/01/2026
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04	R		2	1FE	2,557,635	121.4560	3,036,400	2,500,000	2,534,106		(2,928)			6.070	5.868	JJ	75,875	151,750	09/08/2004	07/01/2026
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C			2	1FE	4,000,000	138.8110	5,552,440	4,000,000	4,000,000					6.770	6.770	JJ	135,400	270,800	11/17/2010	01/01/2046
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004	R			1FE	19,253,059	120.2500	23,088,000	19,200,000	19,243,847		(1,134)			6.090	6.071	AO	292,320	1,169,280	05/04/2004	10/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			1	1FE	2,255,904	100.2220	2,104,662	2,100,000	2,100,000		(23,414)			6.150	4.890	JD	10,763	129,150	08/24/2005	12/01/2017
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*		42.0000	630,000	1,500,000		263,010				6.250	0.000	AO			11/23/2005	10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*		42.0000	2,734,200	6,510,000		1,100,125				6.500	0.000	AO			11/17/2005	10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05	R		1	6*		42.0000	8,093,400	19,270,000		3,234,855				7.375	0.000	AO			11/17/2005	10/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,737,926,521	XXX	2,238,054,617	2,419,806,000	1,936,450,626	4,597,990	28,870,492			XXX	XXX	XXX	23,528,863	82,269,676	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485			2	1	1,993	100.3960	1,786	1,779	1,820		(11)			9.500	7.407	MON	29	166	05/31/2004	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088			2	1	172	110.4850	193	175	165					9.500	12.865	MON	3	16	08/20/1990	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119			2	1	1,007	100.3750	872	869	965					9.000	5.372	MON	13	77	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664			2	1	356	100.3730	310	309	350		(5)			9.000	2.103	MON	5	28	11/18/2010	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726			2	1	127	103.6620	115	111	122					9.000	5.387	MON	2	10	11/18/2010	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			2	1	607,012	108.3270	619,244	571,642	606,625		(4,477)			4.500	2.166	MON	2,144	25,126	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			2	1	146,078	108.3270	149,065	137,606	146,572		(1,538)			4.500	2.022	MON	516	6,120	08/02/2010	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS			2	1	813,673	113.3870	1,018,442	898,201	854,913		3,837			7.500	9.886	MON	5,614	66,287	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS			2	1	1,055,942	112.0260	1,271,784	1,135,260	1,096,429		3,817			8.000	9.717	MON	7,568	89,260	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			2	1	644,462	112.0170	797,294	711,764	676,699		1,961			7.500	9.897	MON	4,449	52,279	01/31/1995	09/15/2022
313375-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS			2	1	423,651	112.1590	548,122	488,700	450,793		11			7.000	10.445	MON	2,851	33,509	07/28/1994	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			2	1	154	101.0500	148	146	152		(2)			9.000	3.812	MON	1	12	05/21/1997	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	1	3,729	101.3380	3,573	3,526	3,732		(17)			9.000	5.606	MON	26	312	05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	1	55,086	109.0300	62,007	56,872	55,340		(197)			4.500	5.091	MON	213	2,529	02/18/2005	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	35,415	110.9020	39,663	35,764	35,458		(71)			5.000	5.205	MON	149	1,759	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2	1	81,857	109.0900	92,193	84,511	82,183		(268)			4.500	5.140	MON	317	3,762	02/18/2005	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			2	1	6,006	105.9130	4,986	4,707	4,664		10			4.000	4.669	MON	16	184	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	58,838	105.9080	43,257	40,843	40,347		97			4.000	4.826	MON	136	1,574	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	2,239	105.9200	1,762	1,663	1,644		4			4.000	4.756	MON	6	65	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	24,687	105.9250	17,847	16,849	16,659		35			4.000	4.742	MON	56	647	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	17,512	105.9190	11,861	11,198	11,068		20			4.000	4.755	MON	37	426	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	58,724	105.9030	36,975	34,914	34,525		82			4.000	4.763	MON	116	1,326	05/05/2004	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			2	1	8,408	117.3630	8,173	6,964	7,220		(6)			9.000	7.340	MON	52	613	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	5,912	112.4660	6,287	5,591	5,944					9.000	6.320	MON	42	499	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	4,657	116.7940	5,238	4,485	4,979		41			7.500	4.317	MON	28	329	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	3,724	120.2260	3,384	2,815	3,019		15			7.500	5.357	MON	18	206	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1	6,714	106.3240	6,848	6,441	7,299		107			9.000	5.426	MON	48	578	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	581	110.0490	442	401	432		4			7.500	5.269	MON	3	29	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1	3,953	119.0460	3,545	2,978	3,224		44			7.500	5.415	MON	19	218	01/04/2002	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	1,860	101.1420	1,810	1,789	1,963		25			7.500	4.872	MON	11	134	10/02/2001	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	268	120.3550	309	257	287		3			9.000	5.734	MON	2	22	02/21/2001	04/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	6,759	120.8380	7,835	6,484	7,235		61			9.000	5.570	MON	49	568	02/21/2001	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	2,339	101.9820	2,288	2,243	2,344		4			9.000	7.463	MON	17	201	02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2	1	13,636	116.4810	14,033	12,047	13,689					7.000	4.924	MON	70	831	11/18/2010	03/01/2026
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881			2	1	196	101.6500	193	190	191		(2)			8.000	5.695	MON	1	13	02/22/2001	09/01/2015
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918			2	1	1,808	101.8610	1,779	1,746	1,758		(12)			8.000	5.965	MON	12	115	02/22/2001	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	328	100.9770	320	317	320		(2)			8.000	6.042	MON	2	17	02/22/2001	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			2	1	21,807	105.9030	15,880	14,995	14,846		39			4.000	4.834	MON	50	576	02/02/2004	04/01/2018
31286J-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	7,610	101.0380	7,428	7,351	7,417		(52)			8.000	6.090	MON	49	550	02/22/2001	02/01/2016
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	37,761	115.2980	35,733	30,992	33,445		359			7.500	5.306	MON	194	2,291	01/04/2002	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1	698	116.7340	794	681	747		6			7.500	4.769	MON	4	51	10/02/2001	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	17,230	115.8060	19,468	16,811	18,196		114			7.500	5.167	MON	105	1,251	10/02/2001	01/01/2031
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	810,631	110.2310	868,625	788,007	824,243		5,485			5.000	3.901	MON	3,283	38,487	03/23/2009	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	155,140	110.5890	130,994	118,451	117,504		(158)			5.000	5.195	MON	494	5,777	06/08/2005	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1	242,826	110.2310	260,199	236,049	246,943		1,673			5.000	3.893	MON	984	11,501	03/23/2009	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	633,588	108.2800	662,374	611,724	635,409		(778)			5.000	3.312	MON	2,549	29,765	05/20/2009	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	243,761	108.7460	255,934	235,349	244,843		(143)			5.000	3.331	MON	981	11,425	05/20/2009	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	1,159,023	108.8490	1,218,049	1,119,026	1,168,410		(197)			5.000	3.269	MON	4,663	54,248	05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	1,777,676	108.2520	1,857,967	1,716,330	1,790,264		(1,574)			5.000	3.199	MON	7,151	83,351	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	787,150	108.7630	826,584	759,987	796,512		165			5.000	3.131	MON	3,167	36,791	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	845,082	108.8390	888,039	815,920	855,375		(2,224)			5.000	3.228	MON	3,400	39,535	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	239,610	108.2980	250,538	231,342	240,440		(229)			5.000	3.361	MON	964	11,291	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	191,338	108.3080	200,083	184,735	192,323		(89)			5.000	3.278	MON	770	8,862	05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	295,926	108.8190	310,910	285,714	296,680		(175)			5.000	3.448	MON	1,190	13,906	05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	359,400	107.9640	374,631	346,997	358,321		(850)			5.000	3.780	MON	1,446	17,042	05/20/2009	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			2	1	104,528	105.0200	105,986	100,921	101,921		(418)			5.000	3.895	MON	421	4,832	05/20/2009	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	231,476	107.8070	240,936	223,488	231,291		(176)			5.000	3.558	MON	931	10,892	05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	276,432	105.2940	281,022	266,893	277,303		(420)			5.000	3.533	MON	1,112	12,956	05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	104,401	110.0510	112,326	102,067	103,549		(177)			7.500	6.891	MON	638	7,582	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	247,553	109.4610	275,495	251,682	249,415		(49)			6.000	6.368	MON	1,258	15,027	02/09/1999	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061			2	1	53,049	109.6540	59,141	53,934	53,531		4			6.000	6.310	MON	270	3,216	02/09/1999	08/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183			2	1	125,208	106.6300	133,342	125,051	125,115		3			6.500	6.478	MON	677	8,097	04/07/1999	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288			2	1	100,762	105.2880	109,904	104,384	100,991		(143)			6.500	8.117	MON	565	6,766	11/18/2009	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361			2	1	55	100.4010	52	52	53		(1)			9.000	5.989	MON		5	01/01/2003	06/01/2016
31361D-JH-1	FED NATL MTG ASSOC #046164			2	1	65	100.3870	70	70	66		1			8.500	15.581	MON	1	5	11/15/1988	05/01/2017
31361H-Y3-7	FED NATL MTG ASSOC #050230			2	1	593	109.7500	674	614	608		1			9.000	9.600	MON	5	54	09/18/1989	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601			2	1	7,459	118.4840	8,053	6,797	7,466		(43)			8.500	4.448	MON	48	569	07/06/1992	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253			2	1	61	104.5880	61	59	59					9.000	7.342	MON		5	01/01/2003	02/01/2017
31362B-FD-6	FED NATL MTG ASSOC #081164			2	1	1,626	100.4300	1,690	1,683	1,665		4			9.000	9.874	MON	13	148	09/18/1989	09/01/2019
31362B-FE-4	FED NATL MTG ASSOC #081165			2	1	4,984	104.4820	5,389	5,158	4,974		29			9.000	11.631	MON	39	455	09/18/1989	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911			2	1	19,940	113.2190	17,237	15,224	14,941		113			6.000	7.604	MON	76	889	05/06/2003	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022			2	1	7,109	113.2190	5,530	4,884	4,773		40			6.000	7.955	MON	24	283	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			2	1	15,633	113.2190	12,383	10,938	10,719		83			6.000	7.683	MON	55	632	05/06/2003	12/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	15,415	113.2190	13,777	12,168	11,911		82			6.000	7.568	MON	61	714	05/06/2003	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575			2	1	16,434	113.2190	14,265	12,599	12,310		97			6.000	7.694	MON	63	735	05/06/2003	07/01/2019
31371J-JD-7	FED NATL MTG ASSOC #253260			2	1	1,003	100.3200	997	994	994		(2)			8.000	7.532	MON	7	23	02/18/2000	04/01/2015
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1	3,550	119.7210	4,013	3,352	3,820		55			8.500	4.641	MON	24	281	10/02/2001	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473			2	1	266	101.4660	266	262	263		(1)			7.000	5.830	MON	2	14	02/12/2001	10/01/2015
31371J-R5-5	FED NATL MTG ASSOC #253508			2	1	38	101.5280	38	37	37					7.000	5.899	MON		2	02/12/2001	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517			2	1	6,863	122.1590	7,917	6,481	7,516		133			8.500	4.281	MON	46	546	10/02/2001	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	1,430	101.8690	1,433	1,406	1,411		(5)			7.000	6.019	MON	8	86	02/12/2001	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	1,826	119.1080	2,053	1,724	1,997		34			8.500	4.311	MON	12	141	10/02/2001	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667			2	1	768	100.9860	760	753	756		(3)			7.500	6.443	MON	5	47	12/28/2000	02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797			2	1	1,766	105.5370	750	711	715		(3)			5.500	4.392	MON	3	35	10/05/2004	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801			2	1	21,199	113.2190	17,936	15,842	15,260		132			6.000	8.058	MON	79	922	05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847			2	1	18,793	113.8240	18,927	16,629	16,087		125			6.000	7.838	MON	83	985	05/06/2003	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879			2	1	829	102.6670	810	789	795		(4)			6.000	4.755	MON	4	43	11/18/2009	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885			2	1	3,814	113.2190	3,534	3,121	3,020		24			6.000	7.806	MON	16	183	05/06/2003	07/01/2021

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
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	21,568	113.2190	19,186	16,946	16,401		128			6.000	7.780	MON	85	995	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	30,815	113.2190	26,690	23,574	22,826		165			6.000	7.682	MON	118	1,375	05/06/2003	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089			2	1	12,139	103.3060	11,945	11,563	11,707		(67)			6.000	4.277	MON	58	645	11/04/2004	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1	7,195	118.7130	8,065	6,794	7,400		81			8.500	6.051	MON	48	576	10/02/2001	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			2	1	61,406	103.5070	60,546	58,494	59,179		(303)			6.000	4.444	MON	292	3,285	11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			2	1	17,338	113.2400	15,490	13,679	13,260		89			6.000	7.589	MON	68	800	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	31,075	113.2250	28,456	25,132	24,343		122			6.000	7.589	MON	126	1,476	05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	1	32,540	113.2190	29,430	25,994	25,157		132			6.000	7.581	MON	130	1,525	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	20,036	113.2190	17,599	15,545	15,053		81			6.000	7.564	MON	78	908	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	31,310	113.2290	27,550	24,331	23,488		122			6.000	7.644	MON	122	1,422	05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	34,072	113.2190	31,506	27,828	26,926		150			6.000	7.530	MON	139	1,637	05/06/2003	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	1	62,527	112.6710	71,008	63,022	62,491		(76)			5.500	5.716	MON	289	3,396	05/31/2004	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701			2	1	4,663,793	110.4030	4,800,912	4,348,525	4,671,165		(29,938)			5.000	2.305	MON	18,119	212,517	07/30/2010	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119			2	1	3,331	116.8920	3,808	3,258	3,348		28			7.000	6.144	MON	19	225	07/07/2006	02/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	116,619	106.4860	121,048	113,675	116,648		(128)			4.500	3.429	MON	426	4,945	03/23/2009	05/01/2023
31372P-V2-2	FED NATL MTG ASSOC #278833			2	1	3,129	100.3880	3,082	3,070	3,099		(9)			8.500	7.511	MON	22	253	07/24/2000	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	2,710	116.7320	2,987	2,559	2,756		3			8.500	5.813	MON	18	216	10/02/2001	12/01/2025
31376J-VL-0	FED NATL MTG ASSOC #357119			2	1	21,055	102.0630	20,471	20,057	20,242		(128)			6.000	4.230	MON	100	1,110	11/04/2004	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	174,517	106.7750	179,754	168,349	171,342		(584)			5.000	3.846	MON	701	8,267	05/20/2009	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734			2	1	15,772	113.2190	12,411	10,962	10,708		100			6.000	7.973	MON	55	633	05/06/2003	12/01/2018
31381D-HW-8	FED NATL MTG ASSOC #457545			2	1	1,283	100.2640	1,260	1,257	1,264		(6)			7.000	6.356	MON	7	52	12/01/1998	08/01/2018
31383S-SM-3	FED NATL MTG ASSOC #511824			2	1	1,247	105.5370	587	556	560		(2)			5.500	4.140	MON	3	28	02/06/2004	07/01/2016
31384Q-FU-2	FED NATL MTG ASSOC #530379			2	1	3	100.1350	3	3	3					7.500	7.500	MON			12/28/2000	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393			2	1	982	100.1620	959	958	959		(8)			7.000	5.151	MON	6	52	08/02/2001	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652			2	1	16	100.1350	16	16	16					7.500	7.127	MON		1	10/13/2000	03/01/2015
31384S-WZ-8	FED NATL MTG ASSOC #532664			2	1	26	100.2320	25	25	25					7.500	5.882	MON		1	12/28/2000	07/01/2015
31384T-SC-2	FED NATL MTG ASSOC #533415			2	1	34	100.1350	34	34	34					7.500	7.006	MON		2	10/13/2000	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	300	100.2750	298	297	298		(1)			8.000	7.461	MON	2	21	06/29/2000	07/01/2015
31384V-VZ-2	FED NATL MTG ASSOC #535332			2	1	2,017	123.9930	2,362	1,905	2,174		27			8.500	4.724	MON	13	160	10/02/2001	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	5,056	115.0550	5,493	4,774	5,257		42			8.500	5.186	MON	34	400	10/02/2001	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461			2	1	88	100.7610	87	86	87					7.000	5.833	MON	1	4	02/12/2001	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	3,061	100.7310	3,031	3,009	3,018		(9)			7.000	5.863	MON	18	113	08/02/2001	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	471	101.6090	467	459	462		(3)			7.000	5.166	MON	3	27	08/02/2001	12/01/2015
31384W-G2-0	FED NATL MTG ASSOC #535817			2	1	4,826	116.1630	5,527	4,758	4,940		27			7.000	5.891	MON	28	327	08/03/2001	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	4,751	102.0450	4,772	4,677	4,696		(16)			6.500	5.557	MON	25	263	08/14/2001	04/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327			2	1	1,722	100.4840	1,697	1,689	1,692		(8)			7.500	6.314	MON	11	99	12/28/2000	05/01/2015
31385F-LV-6	FED NATL MTG ASSOC #543140			2	1	6,838	101.3280	6,542	6,456	7,528		145			8.500	4.240	MON	46	548	10/02/2001	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366			2	1	2,486	102.6880	2,455	2,390	2,419		(12)			6.000	4.332	MON	12	130	09/11/2003	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	43,127	103.7190	42,736	41,203	41,748		(229)			6.000	4.334	MON	206	2,315	11/04/2004	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832			2	1	1,338	104.4430	1,331	1,275	1,291		(6)			6.000	4.652	MON	6	73	11/18/2009	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789			2	1	6,096	105.5370	3,331	3,156	3,162		(4)			5.500	5.120	MON	14	162	06/10/2004	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795			2	1	956	100.8760	948	940	943		(2)			7.000	6.366	MON	5	62	02/12/2001	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866			2	1	397	100.6980	390	387	389		(2)			7.000	5.600	MON	2	24	08/02/2001	08/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	63	100.7890	62	62	62		(1)			7.000	5.055	MON		4	08/02/2001	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200			2	1	1,249	100.7260	1,234	1,225	1,228		(7)			7.500	6.249	MON	8	75	12/28/2000	08/01/2015
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1	7,319	111.3830	7,697	6,911	7,814		120			8.500	5.000	MON	49	578	10/02/2001	06/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038			2	1	1,094	100.2790	1,076	1,073	1,077		(5)			7.500	6.413	MON	7	64	12/28/2000	10/01/2015
31385R-3Y-4	FED NATL MTG ASSOC #550815			2	1	2,673	101.2560	2,661	2,628	2,640		(12)			7.000	5.835	MON	15	170	02/12/2001	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866			2	1	175	100.7080	173	171	172		(1)			7.500	6.237	MON	1	11	12/28/2000	10/01/2015
31385W-SX-8	FED NATL MTG ASSOC #555034			2	1	114,759	104.1850	113,894	109,319	110,603		(425)			6.000	4.759	MON	547	6,174	11/19/2009	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			2	1	49,164	103.5500	48,517	46,853	47,440		(263)			6.000	4.351	MON	234	2,609	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			2	1	61,081	103.7050	60,342	58,186	58,816		(294)			6.000	4.497	MON	291	3,248	11/04/2004	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230			2	1	13,678	103.9380	13,543	13,030	13,215		(65)			6.000	4.342	MON	65	732	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			2	1	3,164	104.1900	3,169	3,042	3,086		(14)			6.000	4.404	MON	15	172	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			2	1	9,950	103.6220	9,821	9,478	9,574		(39)			6.000	4.652	MON	47	527	11/18/2009	03/01/2018
31385X-5W-3	FED NATL MTG ASSOC #556261			2	1	98	100.1990	99	99	99					6.000	6.375	MON	1	6	01/30/2001	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278			2	1	3,461	101.0580	3,438	3,402	3,414		(10)			7.000	6.277	MON	20	217	02/12/2001	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	
		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
31386B-5L-4	FED NATL MTG ASSOC #558951			2	1	745	100.6800	731	726	729		(5)			7.000	5.191	MON	4	41	08/02/2001	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	8,730	100.9310	8,644	8,564	8,599		(41)			7.500	6.292	MON	54	589	12/28/2000	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	4,969	100.2850	4,888	4,874	4,889		(18)			7.500	6.576	MON	30	274	12/28/2000	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	3,533	100.9500	3,477	3,444	3,469		(24)			7.000	5.252	MON	20	224	08/02/2001	01/01/2016
31386E-SS-8	FED NATL MTG ASSOC #561329			2	1	56	100.2470	55	54	55					7.000	5.232	MON		3	08/02/2001	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495			2	1	3,182	100.7430	3,145	3,122	3,131		(12)			7.500	6.494	MON	20	205	12/28/2000	02/01/2016
31386F-CE-3	FED NATL MTG ASSOC #561769			2	1	431	100.6990	426	423	424		(1)			7.000	6.205	MON	2	26	02/12/2001	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955			2	1	473	100.2650	466	465	467		(2)			7.000	5.799	MON	3	30	02/12/2001	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	304	100.2690	297	296	298		(2)			7.000	5.245	MON	2	16	08/02/2001	01/01/2016
31386L-WM-0	FED NATL MTG ASSOC #566852			2	1	764	100.4820	755	752	755					6.500	5.737	MON	4	36	08/14/2001	09/01/2016
31386M-GR-5	FED NATL MTG ASSOC #567308			2	1	10,181	100.1990	10,284	10,264	10,249		16			6.000	6.378	MON	51	568	06/27/2001	01/01/2016
31386P-CX-9	FED NATL MTG ASSOC #568986			2	1	5,500	100.2320	5,408	5,396	5,405		(20)			7.500	6.575	MON	34	336	12/28/2000	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249			2	1	31,465	100.5660	31,147	30,972	31,094		(60)			6.500	5.948	MON	168	1,934	08/14/2001	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	451	100.2160	434	433	440		(4)			6.000	3.455	MON	2	25	09/11/2003	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559			2	1	3,506	101.4790	3,498	3,447	3,456		(9)			7.000	6.431	MON	20	217	02/12/2001	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	706	100.8560	700	694	697		(4)			7.000	5.667	MON	4	43	02/12/2001	02/01/2016
31386Q-XU-0	FED NATL MTG ASSOC #570491			2	1	525	100.2710	517	515	517		(3)			7.500	6.123	MON	3	35	12/28/2000	01/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733			2	1	333	101.7600	341	336	335					6.000	6.350	MON	2	18	01/30/2001	02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020			2	1	876	100.8360	891	884	881		1			6.000	6.508	MON	4	47	06/27/2001	04/01/2016
31386T-GZ-2	FED NATL MTG ASSOC #572716			2	1	10,921	100.2600	10,764	10,736	10,778		(45)			7.000	5.955	MON	63	694	02/12/2001	02/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921			2	1	1,157	101.0250	1,139	1,128	1,137		(5)			7.000	5.599	MON	7	70	08/02/2001	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303			2	1	1,612	100.2760	1,589	1,585	1,597		(9)			7.000	5.550	MON	9	103	02/12/2001	03/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002			2	1	742	100.7820	754	748	746		1			6.000	6.382	MON	4	42	06/27/2001	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024			2	1	1,287	102.0450	1,251	1,226	1,238		(9)			6.000	4.105	MON	6	69	11/18/2009	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	7,041	101.0700	6,968	6,895	6,931		(25)			7.000	5.978	MON	40	447	08/02/2001	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366			2	1	13,009	102.6210	13,013	12,681	12,759		(50)			7.000	5.946	MON	74	843	08/02/2001	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1	34,653	113.2190	23,069	20,375	19,764		163			6.000	7.897	MON	102	1,148	05/06/2003	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165			2	1	30,361	105.5370	18,455	17,486	17,624		(75)			5.500	4.300	MON	80	912	10/05/2004	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954			2	1	2,357	102.2000	2,295	2,245	2,262		(12)			6.000	4.635	MON	11	125	11/18/2009	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853			2	1	31,192	102.8730	30,567	29,714	30,004		(189)			6.000	4.343	MON	149	1,659	11/04/2004	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1	7,795	100.3680	7,534	7,507	7,850		(24)			8.000	5.376	MON	50	592	08/08/2001	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058			2	1	176	102.0810	179	176	176					6.000	5.929	MON	1	10	08/10/2001	05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270			2	1	4,596	100.8520	4,562	4,524	4,553		(17)			6.500	5.470	MON	25	280	08/14/2001	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021			2	1	4,880	100.2370	4,815	4,804	4,826		(18)			6.500	5.529	MON	26	293	08/14/2001	07/01/2016
31387Q-G6-1	FED NATL MTG ASSOC #590721			2	1	1,748	100.7820	1,734	1,721	1,729		(4)			6.500	5.633	MON	9	97	08/14/2001	07/01/2016
31387S-AE-6	FED NATL MTG ASSOC #592305			2	1	5,535	113.2190	5,570	4,919	4,720		46			6.000	8.306	MON	25	292	05/06/2003	06/01/2021
31387V-EF-2	FED NATL MTG ASSOC #595134			2	1	1,558	101.4740	1,556	1,534	1,540		(5)			6.500	5.514	MON	8	90	08/14/2001	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826			2	1	2,324	102.8100	2,352	2,288	2,299		(6)			6.500	5.740	MON	12	138	08/14/2001	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221			2	1	4,537	102.8090	4,591	4,466	4,490		(12)			6.500	5.667	MON	24	274	08/14/2001	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510			2	1	1,457	101.2930	1,453	1,434	1,441		(4)			6.500	5.623	MON	8	82	08/14/2001	09/01/2016
31387X-UC-7	FED NATL MTG ASSOC #597379			2	1	2,260	102.7680	2,212	2,152	2,171		(9)			6.000	4.736	MON	11	123	11/18/2009	09/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566			2	1	354	113.8820	402	353	353		11			6.500	6.415	MON	2	23	08/09/2001	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167			2	1	3,263	102.9580	3,307	3,212	3,229		(8)			6.500	5.662	MON	17	191	08/14/2001	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137			2	1	414	100.7830	411	408	410		(1)			6.500	5.702	MON	2	25	08/14/2001	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390			2	1	10,378	102.6970	10,153	9,886	9,997		(54)			6.000	4.375	MON	49	532	11/18/2009	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079			2	1	1,443	102.3410	1,453	1,420	1,427		(3)			6.500	5.725	MON	8	86	08/14/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	22,249	105.2780	22,117	21,009	24,056		379			8.500	4.690	MON	149	1,782	10/02/2001	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934			2	1	26,412	103.2100	25,968	25,160	25,451		(125)			6.000	4.396	MON	126	1,411	11/04/2004	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005			2	1	3,473	103.1770	3,445	3,339	3,380		(17)			6.000	4.370	MON	17	186	09/11/2003	12/01/2016
31388Y-CL-4	FED NATL MTG ASSOC #618475			2	1	1,152	105.5560	701	664	670		(3)			5.500	4.416	MON	3	34	10/05/2004	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807			2	1	170	100.2100	162	162	164		(3)			6.000	2.797	MON	1	9	11/18/2009	09/01/2016
31389H-NK-0	FED NATL MTG ASSOC #625994			2	1	383	105.2870	393	373	375		(1)			5.000	4.219	MON	2	17	03/30/2004	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239			2	1	5,059	100.2200	4,829	4,819	4,923		(59)			6.000	2.923	MON	24	276	11/18/2009	08/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770			2	1	89,095	105.5450	48,200	45,667	46,013		(154)			5.500	4.506	MON	209	2,338	04/14/2005	02/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150			2	1	17,895	103.6460	17,832	17,204	17,427		(83)			6.000	4.484	MON	86	980	09/11/2003	05/01/2017
31390J-D9-9	FED NATL MTG ASSOC #647328			2	1	7,233	113.2960	7,377	6,511	7,181		73			6.000	3.383	MON	33	389	11/18/2010	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			2	1	1,685	103.8890	1,667	1,605	1,621		(6)			6.000	4.880	MON	8	91	11/18/2009	06/01/2017

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
31390M-ST-2	FED NATL MTG ASSOC #650430			2	1	5,814	104.1110	5,766	5,538	5,592		(17)			6.000	5.012	MON	28	317	11/18/2009	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065			2	1	8,438	103.4900	8,396	8,113	8,218		(38)			6.000	4.533	MON	41	452	09/11/2003	07/01/2017
31391C-XR-1	FED NATL MTG ASSOC #663188			2	1	327,847	105.6180	191,959	181,748	182,665		(259)			5.500	4.998	MON	833	9,396	04/14/2005	09/01/2017
31400C-4C-5	FED NATL MTG ASSOC #684019			2	1	20,810	112.6670	23,617	20,962	20,813		(31)			5.500	5.687	MON	96	1,100	05/31/2004	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	316,277	113.8820	344,056	302,115	325,610		5,098			6.500	4.649	MON	1,636	19,598	09/26/2003	05/01/2033
31402X-YP-3	FED NATL MTG ASSOC #731618			2	1	116,456	113.8820	126,685	111,242	119,169		1,241			6.500	4.952	MON	603	7,215	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	295,043	113.8820	320,958	281,832	292,606		2,533			6.500	5.530	MON	1,527	18,283	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	5,025	114.8130	5,740	5,000	5,030		7			6.500	6.324	MON	27	316	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	1	30,386	113.8820	33,757	29,642	30,527		254			6.500	5.610	MON	161	1,862	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			2	1	221,756	113.8820	246,353	216,323	222,625		2,196			6.500	5.585	MON	1,172	13,577	10/24/2007	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494			2	1	14,182	106.8360	14,893	13,940	14,047		(20)			5.000	4.440	MON	58	668	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			2	1	3,194	106.6020	3,243	3,042	3,102		(11)			6.000	4.649	MON	15	177	11/04/2004	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043			2	1	27,663	107.0970	29,119	27,190	27,384		(42)			5.000	4.492	MON	113	1,316	11/05/2004	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	25,782	107.0900	27,137	25,340	25,511		(32)			5.000	4.527	MON	106	1,221	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			2	1	30,619	105.7580	31,828	30,095	30,259		(30)			5.000	4.624	MON	125	1,476	11/05/2004	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331			2	1	35,144	105.9160	25,215	23,807	24,121		(45)			5.500	4.657	MON	109	1,265	10/05/2004	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758			2	1	2,120	105.6890	1,219	1,153	1,172		(3)			5.500	4.433	MON	5	60	10/05/2004	01/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			2	1	19,580	105.7010	16,069	15,202	15,416		(48)			5.500	4.504	MON	70	820	10/05/2004	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788			2	1	11,687	105.7220	9,682	9,158	9,263		(17)			5.500	4.755	MON	42	495	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			2	1	29,741	106.7500	31,205	29,232	29,422		(38)			5.000	4.529	MON	122	1,405	11/05/2004	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	1	2,792	105.7260	983	930	938		(1)			5.500	4.878	MON	4	43	02/10/2005	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1	247,125	115.1280	239,060	207,646	213,097		1,102			6.500	5.831	MON	1,125	13,323	07/12/2004	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			2	1	63,187	107.2060	64,529	60,191	61,858		(223)			6.000	4.311	MON	301	3,540	11/04/2004	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783			2	1	40,326	107.1950	41,747	38,945	39,674		(91)			6.000	4.868	MON	195	2,256	04/06/2005	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186			2	1	273,674	114.1740	310,873	272,281	273,661		309			6.500	6.366	MON	1,475	17,666	07/07/2006	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480			2	1	23,046	107.1080	24,261	22,651	22,819		(24)			5.000	4.543	MON	94	1,099	11/05/2004	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			2	1	12,491	105.4730	12,949	12,277	12,349		(8)			5.000	4.665	MON	51	599	11/18/2009	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749			2	1	309,982	113.8820	351,217	308,404	310,003		323			6.500	6.359	MON	1,671	19,772	07/07/2006	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600			2	1	65,153	119.6550	76,048	63,556	65,334		409			6.500	5.713	MON	344	3,944	10/24/2007	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	57,161	117.3840	65,627	55,908	57,202		175			7.000	6.297	MON	326	3,869	07/07/2006	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	25,240	114.3470	28,713	25,111	25,238		37			6.500	6.345	MON	136	1,571	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237			2	1	8,210	119.6130	9,770	8,168	8,209		11			6.500	6.346	MON	44	526	07/07/2006	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473			2	1	32,134	113.8820	36,408	31,970	32,154		49			6.500	6.317	MON	173	2,044	07/07/2006	02/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			2	1	45,359	113.8820	51,391	45,127	45,401		82			6.500	6.316	MON	244	2,707	07/07/2006	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			2	1	4,263	113.8820	4,830	4,241	4,263		6			6.500	6.338	MON	23	262	07/07/2006	02/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			2	1	4,348	105.9290	4,504	4,252	4,391		48			7.000	5.983	MON	25	272	07/07/2006	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739			2	1	17,088	113.8820	18,983	16,669	17,170		142			6.500	5.535	MON	90	1,081	10/24/2007	06/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255			2	1	177,977	108.7200	186,658	171,686	177,990		(210)			5.000	3.401	MON	715	8,349	05/20/2009	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683			2	1	24,306	113.8820	27,002	23,710	24,366		247			6.500	5.625	MON	128	1,439	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1	4,647	117.9610	5,362	4,545	4,715		56			7.000	5.851	MON	27	296	07/07/2006	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			2	1	43,316	113.8820	48,120	42,255	43,377		318			6.500	5.701	MON	229	2,644	10/24/2007	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043			2	1	71,659	105.8050	73,904	69,850	71,793		(102)			4.500	3.265	MON	262	3,061	03/23/2009	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	213,687	107.4280	221,446	206,134	214,261		(160)			5.000	3.257	MON	859	10,056	05/20/2009	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661			2	1	53,230	113.8820	59,135	51,926	53,363		400			6.500	5.677	MON	281	3,280	10/24/2007	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	88,482	113.8820	98,297	86,314	88,471		573			6.500	5.755	MON	468	5,602	10/24/2007	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1	207,730	114.3070	231,633	202,640	205,961		1,208			6.500	5.963	MON	1,098	13,153	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	1,320	113.8820	1,466	1,287	1,339		16			6.500	5.325	MON	7	84	10/24/2007	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274			2	1	44,260	113.8820	49,169	43,175	44,568		409			6.500	5.549	MON	234	2,802	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	4,659	115.5570	5,336	4,617	4,658		16			6.500	6.227	MON	25	288	06/26/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			2	1	171,293	107.8690	178,241	165,239	170,967		(137)			5.000	3.412	MON	689	8,038	05/20/2009	02/01/2022
31411K-FF-5	FED NATL MTG ASSOC #910166			2	1	2,384	113.8820	2,649	2,326	2,402		31			6.500	5.510	MON	13	140	10/24/2007	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391			2	1	141,097	110.4030	152,243	137,897	141,601		534			5.000	4.276	MON	575	6,724	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			2	1	272,514	107.9840	283,870	262,882	270,217		(442)			5.000	3.684	MON	1,095	12,670	05/20/2009	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			2	1	115,111	107.3880	119,246	111,042	115,915		1			5.000	3.007	MON	463	5,129	05/20/2009	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084			2	1	26,194	113.8820	29,557	25,954	26,363		164			6.500	6.000	MON	141	1,684	10/24/2007	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	292,723	107.9940	304,949	282,377	291,141		(363)			5.000	3.563	MON	1,177	13,825	05/20/2009	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	114,378	113.8820	129,067	113,334	114,817		594			6.500	6.094	MON	614	7,007	07/20/2007	05/01/2037

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
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	295,881	108.0130	308,187	285,323	296,276		(261)			5.000	3.315	MON	1,189	13,883	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			2	1	179,918	108.0040	187,450	173,558	179,848		(129)			5.000	3.395	MON	723	8,464	05/20/2009	05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918898			2	1	427	105.1560	438	417	431		(1)			4.500	2.951	MON	2	18	03/23/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	168,243	107.9930	175,269	162,297	168,700		(170)			5.000	3.231	MON	676	7,969	05/20/2009	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156			2	1	59,160	113.8820	65,723	57,711	59,158		593			6.500	5.730	MON	313	3,295	10/24/2007	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472			2	1	56,964	116.4640	64,717	55,569	56,984		544			6.500	5.707	MON	301	3,522	10/24/2007	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	67,126	116.2970	76,152	65,481	67,321		722			6.500	5.640	MON	355	4,134	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			2	1	65,183	113.8820	72,414	63,586	65,252		659			6.500	5.694	MON	344	3,955	10/24/2007	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	1	18,089	113.8820	20,095	17,645	18,157		194			6.500	5.604	MON	96	1,144	10/24/2007	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1	186,982	107.9730	194,549	180,183	187,771		(41)			5.000	3.341	MON	751	8,792	04/02/2009	01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755			2	1	82,972	110.4030	89,527	81,091	83,861		409			5.000	4.089	MON	338	3,964	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	202,366	107.9660	210,764	195,213	202,884		(77)			5.000	3.264	MON	813	9,497	05/20/2009	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135			2	1	44,016	113.8820	48,898	42,937	44,094		460			6.500	5.671	MON	233	2,669	10/24/2007	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	232,890	107.9470	242,512	224,658	233,476		(40)			5.000	3.325	MON	936	10,887	05/20/2009	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1	36,088	113.8820	40,091	35,204	36,125		343			6.500	5.690	MON	191	2,268	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1	193,964	107.1160	200,422	187,108	193,058		(226)			5.000	3.476	MON	780	9,210	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	1	3,653	105.0580	3,740	3,560	3,620		(6)			4.500	3.626	MON	13	149	03/23/2009	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028			2	1	49,586	113.8820	55,954	49,133	49,612		192			6.500	6.197	MON	266	3,056	07/20/2007	07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			2	1	186,913	118.5170	216,096	182,334	187,571		2,050			6.500	5.618	MON	988	11,654	10/24/2007	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366			2	1	6,973	107.4970	7,306	6,797	6,967		(3)			4.500	3.501	MON	25	296	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	3,213	107.4650	3,366	3,132	3,208		(3)			4.500	3.552	MON	12	138	03/23/2009	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			2	1	9,840	110.4030	10,617	9,616	9,894		50			5.000	4.282	MON	40	460	03/13/2009	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1	268,245	106.6050	275,856	258,764	266,940		45			5.000	3.731	MON	1,078	12,371	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1	9,183	106.1700	9,503	8,951	9,097		(10)			4.500	3.827	MON	34	399	03/23/2009	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	1	299,845	107.8030	311,818	289,247	296,843		182			5.000	3.899	MON	1,205	13,672	05/20/2009	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725			2	1	243,998	107.4500	252,910	235,374	244,245		6			5.000	3.436	MON	981	11,628	05/20/2009	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			2	1	265,102	105.4500	269,668	255,732	263,305		25			5.000	3.683	MON	1,066	11,769	05/20/2009	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1	35,645	110.4030	38,460	34,836	36,050		169			5.000	4.136	MON	145	1,730	03/13/2009	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595			2	1	61,995	110.4030	66,893	60,590	62,636		285			5.000	4.163	MON	252	2,993	03/13/2009	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091			2	1	106,810	110.4030	115,247	104,388	108,232		701			5.000	4.085	MON	435	4,926	03/13/2009	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	415,731	106.1060	429,979	405,236	415,860		(344)			4.500	3.455	MON	1,520	17,841	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			2	1	281,587	107.3490	291,597	271,634	282,789		(475)			5.000	3.302	MON	1,132	13,475	05/20/2009	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	153,866	110.4030	166,021	150,377	155,341		872			5.000	4.180	MON	627	7,166	03/13/2009	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421			2	1	1,298	107.4800	1,360	1,265	1,311		(2)			4.500	3.050	MON	5	55	03/23/2009	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			2	1	176,002	107.0420	181,738	169,781	177,277		(89)			5.000	3.251	MON	707	8,308	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			2	1	4,591	107.4200	4,808	4,475	4,587		(5)			4.500	3.489	MON	17	196	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			2	1	170,493	107.4800	176,768	164,467	171,164		129			5.000	3.395	MON	685	8,072	05/20/2009	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			2	1	25,653	107.3840	26,852	25,005	25,589		(21)			4.500	3.562	MON	94	1,107	03/23/2009	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			2	1	41,439	110.4030	44,713	40,500	42,454		359			5.000	3.826	MON	169	1,916	03/13/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	39,301	110.4030	42,405	38,409	39,964		241			5.000	4.000	MON	160	1,884	03/13/2009	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102			2	1	217,509	105.5990	221,567	209,821	216,016		(82)			5.000	3.854	MON	874	10,421	05/20/2009	09/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			2	1	409,773	107.6310	425,455	395,289	407,876		9			5.000	3.747	MON	1,647	19,203	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	300,670	107.7710	312,578	290,038	300,870		136			5.000	3.513	MON	1,208	14,197	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			2	1	89,501	107.5210	93,803	87,242	89,560		(97)			4.500	3.457	MON	327	3,878	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			2	1	173,149	105.2750	175,840	167,029	173,427		(147)			5.000	3.418	MON	696	7,972	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	173,871	108.0180	181,174	167,726	171,897		(109)			5.000	3.888	MON	699	8,146	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155			2	1	202,072	105.4010	205,457	194,929	203,084		187			5.000	3.395	MON	812	9,509	05/20/2009	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			2	1	144,295	105.2020	147,969	140,652	143,801		(76)			4.500	3.556	MON	527	6,179	03/23/2009	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			2	1	6,637,674	105.9210	6,761,267	6,383,338	6,537,096		(27,850)			4.000	2.462	MON	21,278	246,434	12/18/2009	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			2	1	4,340,054	105.1940	4,324,273	4,110,751	4,253,799		(24,676)			4.500	2.487	MON	15,415	178,713	12/18/2009	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102			2	1	267,352	104.2080	265,652	254,924	267,261		(795)			3.000	1.851	MON	637	7,547	08/15/2012	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			2	1	5,970	107.0630	6,219	5,809	5,903		(49)			9.500	7.670	MON	46	529	02/27/1991	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS			2	1	197,565	107.2490	287,394	267,970	248,683		2,345			6.500	10.857	MON	1,452	16,782	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS			2	1	262,042	115.2120	372,639	323,437	305,710		1,271			7.500	10.255	MON	2,021	23,768	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			2	1	2,571,481	114.3860	3,170,062	2,771,370	2,680,944		833			7.500	8.836	MON	17,321	203,907	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	1	630,240	111.1340	931,381	838,068	728,721		1,380			7.000	12.763	MON	4,889	57,615	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			2	1	104,443	111.4910	110,319	98,949	101,058		(109)			6.500	5.482	MON	536	6,222	05/31/2004	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
313398-QA-0	FHR 2335 PZ RMBS			2	1	1,438,609	111.7280	1,708,121	1,528,817	1,473,450		(13,898)			6.500	7.629	MON	8,281	97,081	05/09/2002	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS			2	1	1,562,092	110.7260	1,832,099	1,654,626	1,604,087		(10,469)			6.500	7.516	MON	8,963	105,965	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS			2	1	651,039	111.8010	758,872	678,768	663,845		(3,605)			6.500	7.219	MON	3,677	43,109	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			2	1	4,393,331	110.8840	5,101,111	4,600,424	4,491,311		(32,682)			6.500	7.230	MON	24,919	292,414	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			2	1	2,049,645	111.2380	2,387,467	2,146,264	2,094,509		(10,324)			6.500	7.253	MON	11,626	136,567	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			2	1	1,020,760	108.5550	1,064,188	980,321	1,001,639		6,120			6.500	5.814	MON	5,310	61,706	11/18/2009	05/15/2032
31396E-GF-7	FHR 3079 MD RMBS			2	1	606,017	99.9610	581,561	581,791	581,791		(1,462)			5.000	3.938	MON	2,424	2,424	11/18/2009	03/15/2034
31358U-7D-2	FNR 1993-70 Z RMBS			2	1	54,760	112.2030	58,941	52,530	52,530					6.900	6.900	MON	302	3,553	05/31/2004	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS			2	1	685,434	104.5510	727,476	695,813	694,113		485			5.000	5.229	MON	2,899	33,158	01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS			2	1	2,932,112	104.9360	3,030,438	2,887,891	2,894,107		(1,565)			5.000	4.817	MON	12,033	137,712	04/11/2003	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS			2	1	6,839,544	106.8020	7,546,465	7,065,873	6,996,198		4,962			5.000	5.588	MON	29,441	342,484	07/31/2008	09/25/2023
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS			2	1FE	32,423	105.4310	38,832	36,831	36,831					9.250	9.250	MON	284	3,250	11/30/1988	12/01/2018
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS			2	6*	8,079	106.2460	9,002	8,473		(28)	28			9.950	11.100	MON	141	788	08/31/1987	09/01/2017
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS			2	1FE	26,473	101.1960	32,066	31,687	30,956		726			8.700	15.814	MON	459	2,389	11/29/1988	12/01/2018
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	1	1,928,204	113.7090	2,372,492	2,086,468	2,014,527		5,710			7.750	9.276	MON	13,475	159,300	06/17/1992	05/15/2022
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						70,035,158	XXX	75,927,152	69,714,019	70,279,483	(28)	(107,488)			XXX	XXX	XXX	323,908	3,754,508	XXX	XXX
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	10,726,106	88.7840	10,911,517	12,290,000	10,790,957		43,217	633,415		0.191	0.694	4WK	587	24,307	06/14/2007	08/01/2041
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT	R		2	1	12,755,657	116.5550	13,418,347	11,512,430	12,381,670		(49,085)			6.800	5.999	MJSD	34,793	782,845	07/15/2004	09/15/2028
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS				1FE	4,941,188	116.7630	5,164,711	4,423,228	4,499,575		(32,738)			8.500	7.641	MS	125,325	361,734	05/24/1993	09/01/2019
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						28,422,951	XXX	29,494,575	28,225,658	27,672,202		(38,606)	633,415		XXX	XXX	XXX	160,705	1,168,886	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,836,384,630	XXX	2,343,476,344	2,517,745,677	2,034,402,310	4,597,962	28,724,398	633,415		XXX	XXX	XXX	24,013,476	87,193,069	XXX	XXX
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT				2	13,000,000	100.6410	13,083,392	13,000,000	13,000,000					3.110	3.110	FA	144,874	404,300	08/22/2012	08/22/2019
00037B-AB-8	ABB FINANCE USA INC		R		1FE	6,750,477	100.5000	6,934,493	6,900,000	6,785,669		13,631			2.875	3.129	MN	29,205	198,375	05/03/2012	05/08/2022
00037B-AB-8	ABB FINANCE USA INC	R	R		1FE	5,869,980	100.5000	6,029,994	6,000,000	5,900,582		11,853			2.875	3.129	MN	25,396	172,500	05/03/2012	05/08/2022
002824-AW-0	ABBOTT LABORATORIES				1FE	5,450,900	108.3780	5,418,890	5,000,000	5,290,680		(48,911)			4.125	2.953	MN	19,479	206,250	08/05/2011	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	13,926,740	121.9610	17,074,526	14,000,000	13,931,613		1,243			5.300	5.335	MN	70,078	742,000	02/01/2011	05/27/2040
00287Y-AK-5	ABBVIE INC				2FE	4,976,796	99.6650	4,983,225	5,000,000	4,982,698		4,275			2.000	2.094	MN	15,278	100,000	08/12/2013	11/06/2018
00287Y-AL-3	ABBVIE INC	R			2FE	4,969,919	98.4530	4,922,635	5,000,000	4,973,928		2,909			2.900	2.975	MN	22,153	145,000	08/12/2013	11/06/2022
024747-AC-1	ABC SUPPLY CO INC			1	4FE	9,708,500	100.5000	9,899,250	9,850,000	9,728,918		14,983			5.625	7.703	AO	116,969	554,063	10/23/2013	04/15/2021
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN			2	4FE	3,974,843	96.7190	3,844,434	3,974,849	3,974,802		(41)			3.500	3.683	JAJO	26,647	48,876	08/07/2014	04/16/2020
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP			1	3FE	9,757,500	101.5000	9,896,250	9,750,000	9,756,964		(536)			4.875	5.316	MS	139,953	248,219	04/24/2014	03/15/2024
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN			2	4Z	14,765,325	102.0000	15,251,325	14,952,280	14,770,455		5,130			7.931	5.308	MJSD	193,388	32,064	11/14/2014	11/25/2019
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL		E	2	4FE	686,530	92.7190	636,544	686,530	686,530					4.000	4.247	MJSD	153	28,346	09/30/2013	12/13/2019
00448@-AA-6	ACCUVANT LLC INITIAL TERM LOAN			2	4	6,895,350	99.2500	6,912,763	6,965,000	6,900,993		5,643			7.000	6.671	JAJO	1,112	263,090	05/09/2014	10/22/2020
00440E-AM-9	ACE INA HOLDINGS	R			1FE	9,904,600	114.8490	11,484,930	10,000,000	9,950,547		9,415			5.900	6.044	JD	26,222	590,000	06/03/2009	06/15/2019
00485G-AB-4	ACOSTA HOLDCO INITIAL TL			2	4FE	1,993,750	99.8570	1,997,140	2,000,000	1,993,937		187			5.000	5.161	MJSD	5,000	14,714	11/07/2014	09/26/2021
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	13,669,425	105.0000	13,902,000	13,240,000	13,614,672		(53,126)			5.625	5.661	MS	219,288	585,225	04/24/2014	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD INC			1	3FE	9,351,250	107.7500	9,341,925	8,670,000	9,280,935		(70,315)			6.125	4.774	MS	156,361	300,554	04/07/2014	09/15/2023
00510R-AC-7	ACUITY BRANDS INC	R			2FE	11,227,163	110.8460	12,470,141	11,250,000	11,237,018		2,188			6.000	6.043	JD	30,000	675,000	12/01/2009	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%			2	2	7,484,375	107.6210	8,054,735	7,484,375	7,484,375					8.300	8.300	FA	250,207	588,781	11/12/2009	08/06/2017
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2			2	4FE	2,939,599	96.9060	2,848,648	2,939,599	2,939,599					3.750	3.989	JAJO	306	84,191	06/23/2014	10/09/2019
00101J-AF-3	ADT CORP				3FE	1,550,245	85.2500	1,564,338	1,835,000	1,585,955		25,750			3.500	5.743	JJ	29,615	64,225	08/01/2013	07/15/2022
00101J-AF-3	ADT CORP	LS			3FE	2,526,012	85.2500	2,548,975	2,990,000	2,584,200		41,958			3.500	5.743	JJ	48,255	104,650	08/01/2013	07/15/2022
00101J-AG-1	ADT CORP				3FE	9,980,340	74.0000	8,998,400	12,160,000	10,015,577		25,447			4.875	6.322	JJ	273,347	592,800	08/08/2013	07/15/2042
00101J-AG-1	ADT CORP	R			3FE	1,978,770	74.0000	1,480,000	2,000,000	1,979,334		347			4.875	4.944	JJ	44,958	97,500	05/07/2013	07/15/2042
00101J-AH-9	ADT CORP				3FE	19,997	90.5000	18,100	20,000	19,998					4.125	4.121	JD	37	825	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP	M			3FE	9,978,642	90.5000	9,031,900	9,980,000	9,978,823		114			4.125	4.121	JD	18,297	411,675	05/24/2013	06/15/2023
00101J-AM-8	ADT CORP				3FE	3,770,000	101.2500	3,847,500	3,800,000	3,770,178		178			5.250	5.270	MS	7,204		12/11/2014	03/15/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	15,039,300	106.1500	15,922,560	15,000,000	15,029,393		(3,495)			4.500	4.464	JJ	311,250	675,000	01/11/2012	01/15/2022
007903-AX-5	ADVANCED MICRO DEVICES				4FE	1,265,785	90.0000	1,134,000	1,260,000	1,264,898		(576)			7.500	7.429	FA	35,700	94,500	06/13/2013	08/15/2022
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		0.0000		1						18.241	0.000		1		03/01/2007	02/28/2015
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@R			1	3,960	96.8710	5,267	5,437	4,955		170			0.000	8.182	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@R			1	10,890	91.1450	13,626	14,950	13,626		468			0.000	8.182	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	
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
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL			2	4FE	3,851,637	98.7710	3,813,835	3,861,290	3,852,043		406			4.250	4.375	FMAN	28,332	27,087	09/02/2014	07/25/2021
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL			2	4FE	128,710	98.7710	127,128	128,710	128,710					4.250	2.123	FMAN	784	802	11/21/2014	07/25/2021
007643-AB-5	AERCAP AVIATION SOLUTION		F		3FE	3,386,719	105.7500	3,569,063	3,375,000	3,381,166		(2,300)			6.375	6.307	MN	18,527	215,156	06/18/2012	05/30/2017
00130H-BU-8	AES CORP			1	3FE	19,650,625	101.4800	19,788,600	19,500,000	19,639,310		(11,315)			5.500	5.829	MS	315,792	560,083	06/16/2014	03/15/2024
00130H-BT-1	AES CORPORATION (THE)			1	3FE	7,698,750	99.2500	7,940,000	8,000,000	7,718,814		20,064			4.875	6.447	MN	49,833	390,000	03/21/2014	05/15/2023
00111@-AA-2	AES HAWAII (HEPCO)				5	13,879,250	93.4480	12,969,882	13,879,250	13,879,250					6.870	6.929	MJSD	2,649	936,505	07/30/2003	06/30/2022
00105R-AA-2	AES PANAMA SA		F		3FE	8,925,930	103.5000	9,315,000	9,000,000	8,981,448		8,556			6.350	6.463	JD	15,875	594,000	12/15/2006	12/21/2016
00828D-AN-1	AFFINION GROUP INC			1	5FE	4,963	72.5000	3,625	5,000	4,979		4			7.875	9.105	JD	18	394	11/08/2010	12/15/2018
00828D-AN-1	AFFINION GROUP INC	LS		1	5FE	3,220,825	72.5000	2,352,625	3,245,000	3,231,253		2,851			7.875	9.105	JD	11,358	255,544	11/08/2010	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TL			2	4FE	4,036,983	93.4580	3,796,480	4,062,231	4,040,465		3,481			6.750	7.275	JAJO	33,513	149,258	05/20/2014	04/30/2018
001192-AH-6	AGL CAPITAL CORP			1	2FE	3,993,320	125.4170	5,016,684	4,000,000	3,993,669		100			5.875	5.880	MS	69,194	235,000	03/16/2011	03/15/2041
001192-AH-6	AGL CAPITAL CORP	R		1	2FE	4,991,650	125.4170	6,270,855	5,000,000	4,992,086		125			5.875	5.880	MS	86,493	293,750	03/16/2011	03/15/2041
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	3FE	3,535,000	102.0200	3,606,407	3,535,000	3,535,000					6.080	6.080	AO	53,732	214,928	11/12/2009	10/01/2016
008685-AB-5	AHOLD FINANCE USA INC		R		2FE	9,102,905	128.7810	10,946,351	8,500,000	9,009,727		(21,515)			6.875	6.235	MN	97,396	584,375	02/17/2010	05/01/2029
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL		E	2	4FE	612,418	98.5830	606,171	614,884	612,459		449			4.500	4.889	MJSD	2,613	26,068	07/09/2013	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2		E	2	4FE	317,754	98.5830	314,513	319,034	317,775		233			4.500	4.889	MJSD	1,356	13,507	07/09/2013	10/03/2019
00912X-AJ-3	AIR LEASE CORP				2	2,030,000	106.2500	2,125,000	2,000,000	2,023,112		(3,893)			4.750	4.540	MS	31,667	95,000	03/08/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEMICALS	R			1FE	11,991,360	108.9840	13,078,020	12,000,000	11,995,526		852			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS				1FE	4,997,000	101.5050	5,075,225	5,000,000	4,997,854		279			3.000	3.007	MN	24,167	150,000	10/31/2011	11/03/2021
00928Q-AF-8	AIRCASTLE LTD		E		3FE	2,679,000	106.7500	2,855,563	2,675,000	2,677,000		(785)			6.750	6.726	AO	38,119	180,563	04/19/2012	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		E		3FE	3,000,000	110.7500	3,322,500	3,000,000	3,000,000					7.625	7.625	AO	48,292	228,750	03/30/2012	04/15/2020
00928Q-AM-3	AIRCASTLE LTD		E		3FE	6,375,000	100.0000	6,375,000	6,375,000	6,375,000					5.125	5.125	MS	96,201	153,376	03/12/2014	03/15/2021
009363-AJ-1	AIRGAS INC			1	2FE	4,992,450	101.5930	5,079,670	5,000,000	4,998,790		1,570			3.250	3.285	AO	40,625	162,500	09/27/2010	10/01/2015
009363-AN-2	AIRGAS INC			1	2FE	9,983,300	98.6770	9,867,710	10,000,000	9,989,415		3,275			1.650	1.687	FA	62,333	165,000	02/11/2013	02/15/2018
009363-AP-7	AIRGAS INC			1	2FE	9,989,100	98.2410	9,824,120	10,000,000	9,991,852		1,478			2.375	2.393	FA	89,722	237,500	02/11/2013	02/15/2020
009363-AP-7	AIRGAS INC	R		1	2FE	4,994,550	98.2410	4,912,060	5,000,000	4,995,926		739			2.375	2.393	FA	44,861	118,750	02/11/2013	02/15/2020
010392-FC-7	ALABAMA POWER CO				1FE	8,535,039	104.5330	8,614,573	8,241,000	8,434,931		(30,547)			3.375	2.927	AO	69,533	278,134	08/05/2011	10/01/2020
012653-AA-9	ALBEMARLE CORP				2FE	5,010,800	100.3120	5,015,600	5,000,000	5,000,113		(1,331)			5.100	5.072	FA	106,250	255,000	01/13/2005	02/01/2015
012725-AA-5	ALBEMARLE CORP			1	2FE	5,893,260	107.6740	6,460,434	6,000,000	5,928,829		10,126			4.500	4.739	JD	12,000	270,000	03/30/2011	12/15/2020
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
013817-AQ-4	ALCOA INC				3FE	3,532,725	110.6110	3,871,382	3,500,000	3,519,041		(2,100)			5.870	5.776	FA	73,049	205,450	02/20/2007	02/23/2022
01639#-AA-1	ALISAL WATER CORPORATION				3FE	6,675,000	115.0000	7,676,250	6,675,000	6,675,000					7.850	7.850	JAJO	130,997	525,656	05/08/2007	01/01/2027
01741R-AF-9	ALLEGHENY TECHNOLOGIES	R		13	3FE	5,316,300	102.3020	5,626,605	5,500,000	5,335,145		13,984			6.125	6.404	FA	127,264	352,745	08/16/2013	08/15/2023
018490-AN-2	ALLERGAN INC				1FE	8,623,791	100.1450	8,662,560	8,650,000	8,633,977		2,504			3.375	3.412	MS	85,959	291,938	09/07/2010	09/15/2020
018490-AQ-5	ALLERGAN INC			1	1FE	2,991,420	92.3210	2,769,633	3,000,000	2,992,793		770			2.800	2.837	MS	24,733	84,000	03/07/2013	03/15/2023
018522-A#-9	ALLETE, INC.				1	20,000,000	115.0000	23,000,000	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	02/01/2007	02/01/2027
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	4FE	3,315,890	106.5000	3,366,465	3,161,000	3,244,948		(19,659)			6.875	6.293	MS	63,988	217,319	07/08/2011	09/15/2020
018804-AP-9	ALLIANT TECHSYSTEMS INC	LS		1	4FE	2,586,223	106.5000	2,618,835	2,459,000	2,527,085		(15,956)			6.875	6.237	MS	49,778	169,056	07/08/2011	09/15/2020
018804-AQ-7	ALLIANT TECHSYSTEMS INC			1	3FE	6,820,700	100.7500	6,820,775	6,770,000	6,808,229		(12,280)			5.250	4.883	AO	88,856	325,806	12/23/2013	10/01/2021
471109-AB-4	ALLTRISTA CORP				3FE	5,160,000	109.5000	5,475,000	5,000,000	5,065,174		(25,340)			7.500	7.011	MN	62,500	375,000	03/11/2011	05/01/2017
02005N-AB-6	ALLY FINANCIAL INC				3FE	4,634,844	100.5000	4,602,900	4,580,000	4,581,583		(13,533)			8.300	7.983	FA	146,776	380,140	06/16/2010	02/12/2015
02005N-AE-0	ALLY FINANCIAL INC				3FE	1,081,520	118.0000	1,298,000	1,100,000	1,088,555		1,700			8.000	8.250	MS	25,911	88,000	03/10/2010	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC				3FE	7,640,000	117.2500	8,207,500	7,000,000	7,427,705		(60,787)			7.500	6.211	MS	154,583	525,000	03/10/2011	09/15/2020
02005N-AW-0	ALLY FINANCIAL INC				3FE	1,982,000	98.5000	1,970,000	2,000,000	1,982,402		402			3.750	3.952	MN	9,167		11/12/2014	11/18/2019
02154V-AA-9	ALTICE SA		F	1	4FE	1,250,000	100.1880	1,252,344	1,250,000	1,250,000					7.750	8.725	FA	36,597	26,102	04/23/2014	05/15/2022
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL		E	2	4FE	987,525	98.9250	986,777	997,500	987,976		451			5.000	5.275	FMAN	8,174	10,694	08/18/2014	08/01/2021
00164V-AC-7	AMC NETWORKS INC			1	4FE	14,560,548	97.0000	14,240,570	14,681,000	14,576,070		10,477			4.750	5.466	JD	30,993	697,348	04/24/2014	12/15/2022
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR		F		2	5,000,000	106.6110	5,330,544	5,000,000	5,000,000					5.380	5.380	JD	11,956	269,000	12/15/2009	12/15/2016
023551-AF-1	AMERADA HESS				2FE	3,381,150	127.9630	3,838,887	3,000,000	3,287,024		(11,010)			7.875	6.834	AO	59,063	236,250	12/03/2002	10/01/2029
023551-AM-6	AMERADA HESS CORP				2FE	7,630,930	123.1920	9,239,430	7,500,000	7,606,681		(2,972)			7.125	6.546	MS	157,344	534,375	01/25/2005	03/15/2033
02361D-AL-4	AMEREN ILLINOIS CO			1	1FE	9,996,400	98.4730	9,847,290	10,000,000	9,997,163		329			2.700	2.713	MS	90,000	270,000	08/13/2012	09/01/2022
02361D-AC-4	AMEREN ILLINOIS COMPANY				1FE	19,889,800	133.2790	26,655,720	20,000,000	19,903,113		1,974			6.700	6.743	JD	59,556	1,340,000	06/08/2006	06/15/2036
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	6,954,920	110.2740	7,719,180	7,000,000	6,973,557		4,298			5.000	5.083	MS	88,472	350,000	03/23/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	986,890	118.3210	1,183,210	1,000,000	987,729		197			6.125	6.222	MS	15,483	61,250	03/23/2010	03/30/2040
02364W-AW-5	AMERICA MOVIL SAB DE CV	LS	F		1FE	4,934,450	118.3210	5,916,050	5,000,000	4,938,645		986			6.125	6.222	MS	77,413	306,250	03/23/2010	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	9,918,600	110.3910	11,039,100	10,000,000	9,955,897		7,938			5.000	5.105	AO	104,167	500,000	10/08/2009	10/16/2019
02376C-AL-9	AMERICAN AIRLINES CLASS B TERM LOAN			2	3FE	1,985,000	99.8390	1,996,780	2,000,000	1,985,339		339			4.250	4.312	JAJO	15,583		10/27/2014	10/10/2021

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
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO	R			2FE	9,990,300	101.2350	10,123,480	10,000,000	9,999,689		1,048			5.375	5.386	AO	113,472	537,500	04/09/2003	04/15/2015
0258M0-DJ-5	AMERICAN EXPRESS CREDIT				1FE	6,992,720	100.8870	7,062,111	7,000,000	6,994,715		1,409			2.125	2.145	JJ	63,632	147,924	07/24/2013	07/27/2018
02636P-AA-0	AMERICAN GILSONITE CO			1	4FE	3,690,000	98.5000	3,570,625	3,625,000	3,659,368		(18,303)			11.500	14.498	MS	138,958	416,875	04/04/2013	09/01/2017
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	111.8100	3,913,350	3,500,000	3,492,954		2,057			5.850	5.996	JJ	93,844	204,750	12/07/2007	01/16/2018
029912-BB-7	AMERICAN TOWER CORP				2FE	4,993,200	100.8930	5,044,645	5,000,000	4,999,651		1,364			4.625	4.604	AO	57,813	231,250	11/12/2009	04/01/2015
029912-BD-3	AMERICAN TOWER CORP				2FE	9,992,100	106.1990	10,619,870	10,000,000	9,996,313		1,108			4.500	4.592	JJ	207,500	450,000	12/02/2010	01/15/2018
03027X-AA-8	AMERICAN TOWER CORP	R			2FE	9,981,000	104.8490	10,484,920	10,000,000	9,985,462		1,659			4.700	4.729	MS	138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP	R			2FE	4,959,250	96.6210	4,831,040	5,000,000	4,966,161		3,550			3.500	3.624	JJ	73,403	175,000	01/03/2013	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP				2FE	5,122,900	106.0470	5,302,335	5,000,000	5,113,379		(9,521)			5.000	4.690	FA	94,444	247,222	01/07/2014	02/15/2024
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)	R			1	5,000,000	106.8350	5,341,767	5,000,000	5,000,000					4.170	4.170	MS	61,392	208,500	12/15/2010	03/14/2026
03028P-AC-0	AMERICAN TRANSMISSION COMPANY LLC				1FE	17,818,579	101.3040	18,234,655	18,000,000	17,990,869		30,681			4.992	5.171	AO	189,696	898,560	06/27/2008	04/15/2015
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	7,993,120	111.9780	8,958,272	8,000,000	7,995,480		518			5.250	5.308	JJ	193,667	420,000	12/10/2009	01/15/2022
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
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT	R			1	6,000,000	115.0000	6,900,000	6,000,000	6,001,778		(240)			9.710	9.711	JD	48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT	R			1	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					9.220	9.222	JD	76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER				1	10,500,000	120.0000	12,600,000	10,500,000	10,373,256		9,213			7.110	7.110	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				1	7,000,000	120.0000	8,400,000	7,000,000	7,129,819		(6,071)			7.800	7.800	JJ	273,000	546,000	12/31/1998	07/01/2027
708653-B#-6	AMERICAN WATER / PENNSYLVANIA-AMERICAN W	R			1	12,000,000	120.0000	14,400,000	12,000,000	11,684,056		36,176			9.690	9.692	JJ	536,180	1,162,800	12/31/1998	01/15/2021
708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	10,000,000	120.0000	12,000,000	10,000,000	9,759,894		5,888			8.820	8.821	MN	147,000	882,000	12/31/1998	11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	7,000,000	120.0000	8,400,000	7,000,000	6,973,930		1,501			8.150	8.151	FA	237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000	115.0000	14,950,000	13,000,000	12,605,882		9,344			9.060	9.061	MN	196,300	1,177,800	12/31/1998	11/01/2031
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	454,500	102.5000	461,250	450,000	452,657		(511)			6.500	6.551	MN	3,331	29,250	01/11/2011	05/20/2021
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	1,412,000	104.0340	1,468,959	1,412,000	1,412,000					5.650	5.650	MN	10,194	79,778	11/18/2005	11/15/2015
030955-AM-0	AMERITECH CAPITAL FUNDING	R			1FE	6,011,565	112.1540	6,230,155	5,555,000	5,690,537		(39,886)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
031162-AV-2	AMGEN INC				2FE	6,209,830	110.1500	6,182,691	5,613,000	5,830,377		(83,853)			5.850	4.148	JD	27,363	328,361	02/04/2010	06/01/2017
031162-BD-1	AMGEN INC				2FE	9,713,828	103.9000	10,130,211	9,750,000	9,727,767		3,435			3.450	3.511	AO	84,094	336,375	09/13/2010	10/01/2020
031162-BN-9	AMGEN INC			1	2FE	14,930,250	102.9470	15,442,080	15,000,000	14,946,196		6,247			3.625	3.683	MN	69,479	543,750	05/11/2012	05/15/2022
031162-BV-1	AMGEN INC			1	2FE	6,289,542	101.6440	6,403,578	6,300,000	6,290,077		535			3.625	3.646	MN	24,741	114,188	05/19/2014	05/22/2024
031162-BV-1	AMGEN INC	R		1	2FE	3,654,785	101.6440	3,664,270	3,605,000	3,654,685		(100)			3.625	3.448	MN	14,157		12/18/2014	05/22/2024
031652-BC-3	AMKOR TECHNOLOGIES INC			1	3FE	2,029,000	103.2500	2,065,000	2,000,000	2,007,760		(5,375)			7.375	7.769	MN	24,583	147,500	07/21/2010	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	1,898,000	99.0000	1,806,750	1,825,000	1,868,457		(11,187)			6.625	6.632	JD	10,076	120,906	03/16/2012	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	519,614	96.5000	494,080	512,000	518,128		(1,092)			6.375	7.725	AO	8,160	16,703	11/12/2014	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC	LS		1	3FE	244,916	96.5000	229,670	238,000	243,567		(992)			6.375	6.725	AO	3,793	15,173	08/16/2013	10/01/2022
03232P-AB-4	AMSURG CORP			1	4FE	2,580,193	102.2500	2,607,375	2,550,000	2,572,887		(5,150)			5.625	6.915	MN	12,352	143,438	08/01/2013	11/30/2020
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			4	6*		0.0000	2	2						11.780	0.000	AO			09/02/2009	10/20/2012
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	5,000,000	111.1800	5,559,010	5,000,000	5,000,000					6.375	6.375	MS	93,854	318,750	08/09/2010	09/15/2017
032511-BH-9	ANADARKO PETROLEUM CORP	R			2FE	4,650,000	111.1800	5,169,879	4,650,000	4,650,000					6.375	6.375	MS	87,284	296,438	08/09/2010	09/15/2017
032511-BJ-5	ANADARKO PETROLEUM CORP	R		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
032654-AH-8	ANALOG DEVICES INC			1	1FE	16,174,635	96.3750	16,624,619	17,250,000	16,307,517		94,164			2.875	3.650	JD	41,328	495,938	07/24/2013	06/01/2023
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (	R		3	2	17,097,023	115.0000	19,661,576	17,097,023	17,051,518		6,285			7.700	7.144	JD	3,657	2,209,078	07/15/2009	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)	R		3	2	5,645,277	107.2810	6,056,282	5,645,277	5,639,206		4,027			7.200	7.092	MN	51,937	455,386	07/15/2009	05/15/2016
034863-AM-2	ANGLO AMERICAN PLC		F		2FE	19,948,300	100.3360	20,067,200	20,000,000	19,952,901		4,601			4.125	4.168	AO	174,167	412,500	04/08/2014	04/15/2021
03674X-AA-4	ANTERO RESOURCES CORP			1	4FE	7,280,000	94.2500	6,833,125	7,250,000	7,277,439		(2,561)			5.125	12.056	JD	30,964	211,584	09/04/2014	12/01/2022
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			1	4FE	2,895,000	96.7500	2,709,000	2,800,000	2,886,671		(8,329)			5.375	5.443	MN	25,083	75,250	06/18/2014	11/01/2021
037411-AW-5	APACHE CORP			1	2FE	14,175,400	97.9530	14,693,010	15,000,000	14,224,609		13,570			5.100	5.482	MS	255,000	765,000	01/27/2011	09/01/2040
037411-AX-3	APACHE CORP			1	2FE	5,938,200	101.0920	6,065,532	6,000,000	5,960,243		5,719			3.625	3.824	FA	90,625	217,500	11/30/2010	02/01/2021
037411-AY-1	APACHE CORP			1	2FE	4,915,650	100.0600	5,002,995	5,000,000	4,920,485		1,284			5.250	5.422	FA	109,375	262,500	11/30/2010	02/01/2042
037411-AZ-8	APACHE CORP			1	1FE	14,425,930	98.2530	14,222,064	14,475,000	14,437,750		4,454			3.250	3.298	AO	99,315	470,438	04/03/2012	04/15/2022
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
037833-AS-9	APPLE INC				1FE	14,987,400	104.7260	15,708,960	15,000,000	14,988,098		698			3.450	3.460	MN	79,063	258,750	04/29/2014	05/06/2024
00213M-AF-1	APX GROUP INC			1	5Z	1,020,000	84.4380	844,375	1,000,000	1,018,075		(1,925)			8.750	18.009	JD	7,292	43,750	06/26/2014	12/01/2020
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS	R			1	6,000,000	120.0000	7,200,000	6,000,000	6,046,945		(9,346)			10.400	10.400	JD	52,000	624,000	12/31/1998	12/01/2018
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS	R			1	4,500,000	120.0000	5,400,000	4,500,000	4,441,285		6,623			9.690	9.691	MS	145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				1	5,000,000	120.0000	6,000,000	5,000,000	4,894,969		6,085			7.630	7.631	MS	127,167	381,500	12/31/1998	09/01/2025
038438-AA-1	AQUA AMERICA / AQUA OHIO	R			2	5,005,748	120.0000	6,000,000	5,000,000	5,005,146		(294)			6.950	6.937	AO	86,875	347,500	11/15/2012	04/01/2026
038438-AB-9	AQUA AMERICA / AQUA OHIO				2	4,403,142	120.0000	5,400,000	4,500,000	4,412,067		4,375			7.180	7.425	FA	134,625	323,100	11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO	R			2	3,500,000	120.0000	4,200,000	3,500,000	3,495,773		457			9.800	9.801	JJ	158,161	343,000	12/31/1998	07/15/2020

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
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA				1	35,000,000	120.0000	42,000,000	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/31/2006	03/31/2034
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA				1FE	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.970	9.973	JD	41,542	498,500	12/31/1998	06/01/2018
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				1	14,000,000	120.0000	16,800,000	14,000,000	14,210,355		(9,657)			7.330	7.331	JD	85,517	1,026,200	12/31/1998	12/01/2027
03852C-AU-0	ARAMARK CORP. US TERM F LOAN			2	4FE	2,964,014	98.1880	2,922,634	2,976,569	2,965,382		1,368			3.250	3.438	MON	269	98,554	02/24/2014	02/24/2021
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)			2	2FE	168,970	98.8750	167,488	169,394	169,026		221			3.755	4.374	MJSD	1,598	6,285	09/30/2013	07/26/2016
03938L-AP-9	ARCELORMITTAL		F	3	3FE	12,724,188	103.5000	13,092,750	12,650,000	12,722,478		(843)			7.500	7.378	AO	200,292	686,250	12/11/2014	10/15/2039
03938L-AU-8	ARCELORMITTAL		F	3	3FE	50,000	104.0000	52,000	50,000	50,000					6.000	5.999	MS	1,000	3,000	08/02/2013	03/01/2021
03938L-AU-8	ARCELORMITTAL	LS	F	3	3FE	6,095,000	104.0000	6,188,000	5,950,000	6,082,033		(12,967)			6.000	5.580	MS	119,000	297,000	04/09/2014	03/01/2021
03938L-AX-2	ARCELORMITTAL		F	3	3FE	54,125	106.7500	53,375	50,000	53,659		(408)			6.750	5.497	FA	1,181	3,375	11/05/2013	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	4,790,000	106.7500	4,803,750	4,500,000	4,755,082		(28,380)			6.750	5.717	FA	106,313	303,750	11/05/2013	02/25/2022
03937L-AA-3	ARCH CAPITAL GROUP LTD		E		1FE	8,963,600	138.8360	11,106,848	8,000,000	8,824,681		(21,127)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
039380-AG-5	ARCH COAL INC	LS		1	5FE	261,750	29.1250	87,375	300,000	269,286		3,331			7.250	12.241	JD	967	21,750	07/31/2012	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B			2	4FE	2,550,643	82.5420	2,122,905	2,571,909	2,551,900		5,064			6.250	7.089	MJSD	447	182,615	06/01/2012	05/16/2018
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	5,036,450	110.5040	5,525,215	5,000,000	5,024,488		(3,390)			4.479	4.607	MS	74,650	223,950	03/30/2011	03/01/2021
039483-BH-4	ARCHER-DANIELS-MIDLAND C				1FE	6,829,109	100.3400	10,033,970	10,000,000	6,899,744		38,280			4.016	6.401	AO	83,667	401,600	02/08/2013	04/16/2043
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN			2	4FE	2,487,447	97.8750	2,433,405	2,486,237	2,486,816		(631)			4.000	2.424	MJSD	16,211	25,251	12/04/2014	12/17/2019
040555-CF-9	ARIZONA PUB SERVICE CO				1FE	3,248,374	119.0050	5,985,941	5,030,000	3,400,004		32,660			5.625	9.349	MN	36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO				1FE	4,488,450	125.1030	6,255,155	5,000,000	4,534,046		10,747			5.500	6.313	MS	91,667	275,000	03/29/2010	09/01/2035
040555-CJ-1	ARIZONA PUBLIC SERVICE				1FE	1,491,870	108.3020	1,624,524	1,500,000	1,498,354		960			6.250	6.312	FA	39,063	93,750	07/31/2006	08/01/2016
040555-CK-8	ARIZONA PUBLIC SERVICE				1FE	4,992,450	141.3990	7,069,960	5,000,000	4,993,325		132			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE			1	1FE	14,898,900	117.5560	17,633,415	15,000,000	14,904,164		1,665			5.050	5.100	MS	252,500	757,500	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE	R		1	1FE	6,108,825	105.9170	6,222,612	5,875,000	6,097,976		(4,301)			4.500	4.291	AO	66,094	264,375	05/15/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011	R			1	27,375,000	110.9120	30,362,248	27,375,000	27,375,000					4.710	4.710	JD	3,582	1,289,363	02/22/2011	12/30/2030
04269G-AD-4	ARRIS GROUP TERM LOAN B			2	3FE	2,630,566	98.3330	2,592,713	2,636,667	2,629,196		(340)			3.250	3.614	FMAN	238	82,379	11/29/2013	04/17/2020
04273W-AA-9	ARROW ELECTRONICS INC				2FE	2,989,500	101.8030	3,054,084	3,000,000	2,998,123		2,185			3.375	3.448	MN	16,875	101,250	10/29/2010	11/01/2015
04273W-AB-7	ARROW ELECTRONICS INC	R			2FE	9,967,400	108.1510	10,815,060	10,000,000	9,978,517		2,891			5.125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021
04363U-AA-4	ASCIANO FINANCE		F		2FE	1,747,340	101.1680	1,770,444	1,750,000	1,749,587		553			3.125	3.158	MS	14,887	54,688	09/16/2010	09/23/2015
04363U-AB-2	ASCIANO FINANCE	R	F		2FE	4,988,500	104.4260	5,221,290	5,000,000	4,992,777		1,077			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
044209-AF-1	ASHLAND INC			13	3FE	6,930,000	100.0000	7,000,000	7,000,000	6,934,115		4,115			4.750	4.903	FA	125,611	166,250	07/29/2014	08/15/2022
044209-AM-6	ASHLAND INC			1	3FE	1,701,875	106.5000	1,863,750	1,750,000	1,702,348		473			6.875	7.099	MN	15,373	120,313	01/28/2014	05/15/2043
045054-AB-9	ASHTEAD CAPITAL INC		R	1	3FE	1,060,000	106.2500	1,062,500	1,000,000	1,051,867		(7,839)			6.500	5.464	JJ	29,972	65,000	12/11/2013	07/15/2022
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019		F		1	10,000,000	103.4230	10,342,342	10,000,000	10,000,000					3.180	3.180	MS	81,267	318,000	03/29/2012	03/29/2019
04624R-AA-6	ASTON ESCROW CORP			1	4FE	1,900,000	92.5000	1,757,500	1,900,000	1,900,000					9.500	11.712	FA	76,211		07/22/2014	08/15/2021
046353-AD-0	ASTRAZENECA PLC		F		1FE	4,978,900	134.7500	6,737,495	5,000,000	4,981,066		359			6.450	6.486	MS	94,958	322,500	09/05/2007	09/15/2037
046353-AF-5	ASTRAZENECA PLC		F		1FE	4,879,300	99.7950	4,989,745	5,000,000	4,899,574		19,892			1.950	2.403	MS	27,896	97,500	12/19/2013	09/18/2019
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL			2	4FE	4,625,007	98.5540	4,616,890	4,684,630	4,627,449		(13,984)			5.000	5.711	MJSD	651	234,890	02/21/2013	05/24/2019
00206R-AW-2	AT&T INC				1FE	17,272,697	102.5250	17,073,438	16,653,000	16,837,929		(131,538)			2.950	2.135	MN	62,773	491,264	08/12/2011	05/15/2016
00206R-AX-0	AT&T INC				1FE	31,976,000	107.4410	34,381,216	32,000,000	31,983,572		2,185			4.450	4.484	MN	181,956	1,424,000	04/26/2011	05/15/2021
00206R-AX-0	AT&T INC	R			1FE	7,994,000	107.4410	8,595,304	8,000,000	7,995,893		546			4.450	4.484	MN	45,489	356,000	04/26/2011	05/15/2021
00206R-BH-4	AT&T INC			1	1FE	40,195	95.0710	60,846	64,000	40,561		247			4.300	7.449	JD	122	2,752	06/27/2013	12/15/2042
04650N-AB-0	AT&T INC	R			1FE	4,608,500	108.2820	5,414,105	5,000,000	4,630,358		6,044			5.350	5.913	MS	89,167	267,500	01/21/2011	09/01/2040
04775H-AK-3	ATLANTA GAS LT CO MTN	R			1FE	7,000,000	131.5370	9,207,555	7,000,000	7,017,532		(1,680)			8.700	8.700	AO	152,250	609,000	03/26/1992	04/01/2022
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB			2	3FE	546,645	97.7500	537,284	549,651	546,696		624			3.250	3.579	MJSD	1,687	17,203	12/07/2012	11/30/2019
048303-CE-9	ATLANTIC CITY ELECTRIC	R		1	1FE	9,984,800	107.9540	10,795,390	10,000,000	9,989,739		1,400			4.350	4.363	AO	108,750	435,000	03/29/2011	04/01/2021
049255-AG-7	ATLAS COPCO AB		F		1FE	22,601,575	109.0950	24,546,465	22,500,000	22,536,832		(14,200)			5.600	5.527	MN	136,500	1,260,000	10/29/2009	05/22/2017
04939M-AL-3	ATLAS PIPELINE PARTNERS LP			1	4FE	4,475,956	95.0000	4,393,750	4,625,000	4,482,943		6,986			4.750	8.551	MN	28,071	124,688	07/25/2014	11/15/2021
049560-AG-0	ATMOS ENERGY CORP				1FE	18,081,760	129.0940	23,236,902	18,000,000	18,067,572		(1,793)			5.950	5.918	AO	226,100	1,071,000	11/04/2004	10/15/2034
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	8,762,900	91.0000	7,826,000	8,600,000	8,696,524		(28,516)			6.500	6.983	FA	232,917	461,500	11/04/2014	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	3FE	9,542,260	103.0000	9,511,020	9,234,000	9,517,903		(23,636)			6.000	5.710	JD	24,624	219,000	12/12/2014	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			1	3FE	3,740,250	103.2500	3,639,563	3,525,000	3,726,125		(14,125)			6.125	5.191	MN	35,984	140,824	11/12/2014	11/01/2023
05329W-AJ-1	AUTONATION INC				2FE	6,345,464	112.1620	7,066,231	6,300,000	6,325,516		(7,011)			6.750	6.616	AO	89,775	425,250	04/12/2011	04/15/2018
05329W-AK-8	AUTONATION INC				2FE	3,491,050	109.6710	3,789,137	3,455,000	3,479,993		(4,192)			5.500	5.335	FA	79,177	190,025	06/04/2012	02/01/2020
053332-AJ-1	AUTOZONE INC	R			2FE	4,977,500	116.3530	5,817,660	5,000,000	4,990,065		2,353			7.125	7.181	FA	148,438	356,250	07/29/2008	08/01/2018
053332-AM-4	AUTOZONE INC			1	2FE	14,997,600	102.8440	15,426,660	15,000,000	14,998,163		216			3.700	3.691	AO	117,167	555,000	04/17/2012	04/15/2022
G2967P-AB-0	AVAGO TECH TERM LOANS		E	2	3FE	990,025	99.5420	990,443	995,000	990,367		342			3.750	3.965	FMAN	1,952	17,042	07/02/2014	05/06/2021
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL			2	2FE	971,524	98.3750	964,109	980,035	973,281		1,411			3.000	3.330	MJSD	82	29,714	09/30/2013	03/15/2019
05379B-AP-2	AVISTA CORP				1FE	9,977,000	114.4780	11,447,810	10,000,000	9,984,948		1,674			5.125	5.164	AO	128,125	512,500	09/15/2009	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	
		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
05379B-AP-2	AVISTA CORP	R			1FE	4,988,500	114.4780	5,723,905	5,000,000	4,992,474		837			5.125	5.164	AO	64,063	256,250	09/15/2009	04/01/2022
053810-AE-7	AVIV HEALTHCARE PROPERTIES LP			1	3FE	2,295,568	104.0000	2,366,000	2,275,000	2,292,622		(2,946)			6.000	6.442	AO	28,817	136,121	01/21/2014	10/15/2021
053807-AN-3	AVNET INC	R			2FE	6,137,310	108.0770	6,484,590	6,000,000	6,029,962		(16,165)			6.625	6.310	MS	117,042	397,500	10/05/2006	09/15/2016
054303-BA-9	AVON PRODUCTS INC			3	3FE	990	89.2500	893	1,000	992		1			5.000	5.130	MS	15	50	03/07/2013	03/15/2023
054303-BA-9	AVON PRODUCTS INC	LS		3	3FE	4,950,510	89.2500	4,461,608	4,999,000	4,957,538		3,974			5.000	5.130	MS	73,596	249,950	03/07/2013	03/15/2023
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB			2	4FE	934,019	97.1720	914,896	941,522	934,322		1,242			3.750	4.146	FMAN	98	39,009	02/25/2013	02/03/2020
05463D-AA-8	AXIALL CORP			1	3FE	14,564,960	94.3750	14,162,856	15,007,000	14,584,703		19,743			4.875	5.740	MN	93,481	365,796	06/30/2014	05/15/2023
05463D-AA-8	AXIALL CORP	LS		1	3FE	2,030,664	94.3750	1,943,181	2,059,000	2,031,940		1,276			4.875	5.275	MN	12,826	50,188	06/30/2014	05/15/2023
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN			2	3FE	929,575	97.9790	915,365	934,247	929,707		131			4.500	4.630	MJSD	117	17,714	08/05/2014	06/12/2021
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	5,582,650	115.4520	5,772,610	5,000,000	5,372,756		(74,726)			6.375	4.494	JD	26,563	318,750	01/23/2012	06/01/2019
057224-BC-0	BAKER HUGHES INC			1	1FE	29,938,800	100.8970	30,269,100	30,000,000	29,957,309		5,697			3.200	3.222	FA	362,667	960,000	08/10/2011	08/15/2021
058498-AP-1	BALL CORP			1	3FE	1,562,500	104.0000	1,560,000	1,500,000	1,531,311		(8,644)			6.750	6.277	MS	29,813	101,250	03/02/2011	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	6,513,538	104.7500	6,892,550	6,580,000	6,533,949		5,795			5.750	6.519	MN	48,345	378,350	03/03/2011	05/15/2021
058498-AS-5	BALL CORP				3FE	15,665,000	96.5000	16,163,750	16,750,000	15,748,300		74,073			4.000	4.839	MN	85,611	670,000	04/24/2014	11/15/2023
059165-EC-0	BALTIMORE GAS & ELECTRIC				2FE	5,535,000	136.5170	6,825,870	5,000,000	5,491,814		(11,424)			6.350	5.564	AO	79,375	317,500	11/17/2010	10/01/2036
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	2FE	4,972,450	105.0170	5,250,830	5,000,000	4,980,043		2,521			3.500	3.567	MN	22,361	175,000	11/10/2011	11/15/2021
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY	R			2	13,238,551	120.0000	15,600,000	13,000,000	13,096,679		(12,384)			10.250	10.252	FA	555,208	1,332,500	12/31/1998	06/15/2020
060077-H@-6	BANGOR HYDRO-ELECTRIC COMPANY	R			2	5,964,693	120.0000	7,200,000	6,000,000	5,977,235		2,134			8.980	8.980	AO	121,230	538,800	12/31/1998	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				1FE	7,567,500	110.4900	8,286,728	7,500,000	7,517,301		(5,655)			5.750	5.664	JD	35,938	431,250	07/21/2009	12/01/2017
060505-DP-6	BANK OF AMERICA CORP	R			1FE	9,807,300	110.4900	11,048,970	10,000,000	9,920,703		24,175			5.750	6.049	JD	47,917	575,000	09/02/2009	12/01/2017
06051G-EU-9	BANK OF AMERICA CORP	R			1FE	4,972,200	100.0080	5,000,385	5,000,000	4,976,974		2,460			3.300	3.366	JJ	77,917	165,000	01/08/2013	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				1FE	9,992,700	105.0160	10,501,550	10,000,000	9,993,269		569			4.125	4.135	JJ	182,188	207,396	01/15/2014	01/22/2024
628855-AN-8	BANK OF AMERICA CORP				2FE	683,632	104.9100	524,550	500,000	512,167		(21,668)			10.200	10.149	JJ	23,517	51,000	01/01/2005	07/15/2015
06050T-KW-1	BANK OF AMERICA NA				2FE	2,997,600	109.9010	3,297,036	3,000,000	2,999,270		268			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
929648-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004	R			1	20,000,000	111.7810	22,356,174	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	09/15/2004	09/14/2019
063679-JJ-4	BANK OF MONTREAL		A		1FE	9,846,600	102.1210	10,212,070	10,000,000	9,964,970		31,871			2.625	2.961	JJ	113,750	262,500	02/14/2011	01/25/2016
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2		98.5040								1.330	0.000	JAJO		9,607	06/27/2005	07/02/2015
06406H-BM-0	BANK OF NEW YORK MELLON	R			1FE	6,990,900	113.3700	7,935,879	7,000,000	6,995,418		905			5.450	5.473	MN	48,747	381,500	05/05/2009	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	14,995,500	101.9050	15,285,765	15,000,000	14,999,037		904			2.500	2.559	JJ	172,917	375,000	12/02/2010	01/15/2016
06406H-BU-2	BANK OF NEW YORK MELLON	R			1FE	4,974,500	108.9500	5,447,475	5,000,000	4,983,242		2,371			4.150	4.213	FA	86,458	207,500	01/28/2011	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON			1	1FE	13,590,888	104.5460	14,218,297	13,600,000	13,593,525		838			3.550	3.558	MS	131,429	482,800	09/16/2011	09/23/2021
067901-AL-2	BARRICK GOLD CORP	LS	A		2FE	6,238,200	96.2340	5,774,058	6,000,000	6,184,085		(22,072)			3.850	3.368	AO	57,750	231,000	06/21/2012	04/01/2022
067901-AQ-1	BARRICK GOLD CORPORATION		A		2FE	3,427,792	97.3200	3,892,792	4,000,000	3,485,282		46,214			4.100	6.091	MN	27,333	164,000	09/30/2013	05/01/2023
06849R-AK-8	BARRICK NA FINANCE LLC				2FE	6,522,949	99.2230	7,937,832	8,000,000	6,541,944		15,289			5.750	7.277	MN	76,667	460,000	09/30/2013	05/01/2043
06849U-AD-7	BARRICK PD AU FIN PTY LT	R	B		2FE	5,245,800	95.8020	4,790,120	5,000,000	5,230,486		(4,222)			5.950	5.603	AO	62,806	297,500	01/25/2011	10/15/2039
071813-BA-6	BAXTER INTERNATIONAL INC	R			1FE	11,959,920	109.5880	13,150,608	12,000,000	11,979,215		3,958			4.500	4.534	FA	204,000	540,000	08/17/2009	08/15/2019
071813-AX-7	BAXTER INTL				1FE	10,497,592	131.3680	12,328,868	9,385,000	10,416,577		(22,366)			6.250	5.407	JD	48,880	586,563	02/01/2011	12/01/2037
05531G-AA-9	BB&T CORPORATION	R		1	1FE	4,965,300	105.2410	5,262,030	5,000,000	4,973,588		3,092			3.950	4.036	MS	54,313	197,500	03/15/2012	03/22/2022
075887-AT-6	BECTON DICKINSON				1FE	24,910,250	108.7210	27,180,200	25,000,000	24,974,398		7,008			4.900	4.934	AO	258,611	1,225,000	04/04/2003	04/15/2018
081437-AF-2	BEMIS COMPANY INC	R			2FE	2,990,730	117.6570	3,529,722	3,000,000	2,994,982		904			6.800	6.853	FA	85,000	204,000	07/20/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC	O		1	2FE	9,935,300	108.4830	10,848,300	10,000,000	9,953,099		5,770			4.500	4.601	AO	95,000	450,000	09/27/2011	10/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN				1FE	530,353	109.9440	551,917	502,000	521,217		(2,808)			4.250	3.540	JJ	9,838	21,335	08/05/2011	01/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN	LS			1FE	20,599,247	109.9440	21,436,803	19,498,000	20,244,419		(109,049)			4.250	3.540	JJ	382,107	828,665	08/05/2011	01/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	49,996	106.9710	53,486	50,000	49,997					3.750	3.751	FA	708	1,875	08/10/2011	08/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC	LS			1FE	14,948,804	106.9710	15,992,179	14,950,000	14,949,159		110			3.750	3.751	FA	211,792	560,625	08/10/2011	08/15/2021
67107V-AB-8	BERLIN PACKAGING 1ST LIEN			2	4FE	1,985,025	99.2500	1,980,038	1,995,000	1,985,257		232			4.500	4.510	MJSD	249	18,953	10/16/2014	10/01/2021
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	4,991,650	102.5010	5,125,040	5,000,000	4,996,879		1,676			2.875	2.916	AO	30,347	143,750	10/06/2011	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	4,960,500	102.8420	5,142,115	5,000,000	4,971,509		3,573			4.000	4.101	AO	42,222	200,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		F		1FE	9,828,400	109.7360	10,973,600	10,000,000	9,836,760		2,746			5.125	5.242	AO	108,194	512,500	10/06/2011	10/15/2041
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	13,873,580	103.2770	14,458,710	14,000,000	13,908,512		11,623			3.250	3.357	MN	50,556	455,000	11/16/2011	11/21/2021
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	R	F		1FE	4,993,850	105.2750	5,263,725	5,000,000	4,994,498		520			3.850	3.865	MS	48,660	192,500	09/25/2013	09/30/2023
055450-AH-3	BHP FINANCE USA LTD		F		1FE	4,170,040	124.9380	4,997,504	4,000,000	4,114,016		(6,971)			6.420	6.064	MS	85,600	256,800	06/25/2004	03/01/2026
090613-AJ-9	BIOMET INC			1	4FE	939,162	107.0000	963,000	900,000	928,652		(7,052)			6.500	6.453	FA	24,375	58,500	06/27/2013	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2			2	4FE	1,392,057	99.3930	1,385,992	1,394,457	1,392,064		900			3.669	3.895	JAJO	426	52,942	12/27/2013	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS			3	2	7,684,394	107.5470	8,326,766	7,742,463	7,757,295		(6,793)			9.875	10.021	MJSD	2,124	696,022	12/31/1998	12/30/2016
092114-AA-5	BLACK HILLS POWER				1FE	27,000,000	139.9620	37,789,686	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC				1FE	4,996,550	133.3630	6,668,145	5,000,000	4,996,797		54			6.125	6.135	MN	51,042	306,250	10/22/2009	11/01/2039

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
09247X-AC-5	BLACKROCK INC	R			1FE	4,959,800	112.0290	5,601,425	5,000,000	4,986,541		4,428			6.250	6.355	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AH-4	BLACKROCK INC	R			1FE	9,942,800	110.2400	11,023,980	10,000,000	9,960,660		5,235			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC				1FE	14,920,350	103.1160	15,467,445	15,000,000	14,938,491		7,167			3.375	3.445	JD	42,188	506,250	05/22/2012	06/01/2022
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	1,300,000	94.0000	1,222,000	1,300,000	1,300,000					8.125	9.622	JJ	48,705	95,063	08/07/2013	07/15/2021
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US			2	4FE	958,878	97.0630	931,881	960,078	958,947		69			5.000	5.284	MJSD	133	22,276	08/05/2014	09/10/2020
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,166,480	105.4910	2,109,828	2,000,000	2,058,519		(26,420)			5.500	4.021	FA	45,833	110,000	08/17/2010	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC	R			2FE	19,871,600	108.2100	21,642,020	20,000,000	19,930,507		12,456			5.750	5.886	MS	338,611	1,150,000	08/20/2009	09/15/2019
097023-AZ-8	BOEING CO	R			1FE	9,895,800	112.7280	11,272,770	10,000,000	9,942,643		9,603			4.875	5.032	FA	184,167	487,500	07/23/2009	02/15/2020
097751-BJ-9	BOMBARDIER INC		A	1	3FE	7,000,000	101.0000	7,070,000	7,000,000	7,000,000					6.000	7.632	AO	88,667	224,000	09/17/2014	10/15/2022
099724-AC-0	BORG-WARNER AUTOMOTIVE				2FE	4,770,001	124.7700	6,238,520	5,000,000	4,815,682		4,363			7.125	7.669	FA	134,583	356,250	01/01/2005	02/15/2029
101137-AN-7	BOSTON SCIENTIFIC CORP			1	2FE	24,234,480	102.1640	24,774,673	24,250,000	24,236,240		1,282			4.125	4.199	AO	250,078	1,133,688	08/08/2013	10/01/2023
05569A-AB-5	BP AMI LEASING INC		R		1FE	15,000,000	112.2080	16,831,215	15,000,000	15,000,000					5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC	R	F		1FE	5,156,100	109.3910	5,469,540	5,000,000	5,075,938		(16,187)			4.750	4.349	MS	73,229	237,500	07/21/2009	03/10/2019
05565Q-BU-1	BP CAPITAL MARKETS PLC		F		1FE	5,035,617	102.1690	5,108,455	5,000,000	5,025,632		(3,271)			3.561	3.476	MN	29,675	178,050	10/27/2011	11/01/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC		F		1FE	8,000,000	98.3040	7,864,312	8,000,000	8,000,000					3.245	3.245	MN	39,661	259,600	05/02/2012	05/06/2022
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL			2	4FE	2,955,113	96.9060	2,892,607	2,984,962	2,956,781		1,668			4.000	4.000	MON	4,643	40,548	07/29/2014	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
Q1629#-AA-5	BRISBANE AIRPORT 10 YR	R	F		2	17,000,000	112.3060	19,091,950	17,000,000	17,000,000					5.240	5.240	JJ	413,232	890,800	04/20/2011	07/14/2021
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		F		2FE	10,000,000	103.3060	10,330,551	10,000,000	10,000,000					4.130	4.130	FA	147,992	413,000	08/22/2012	08/22/2024
N1614R-AP-6	BRITISH GAS INTL FINANCE		F		1FE	13,705,600	80.6720	32,268,600	40,000,000	25,416,385		1,629,942			0.000	6.743	MN			09/20/2006	11/04/2021
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	9,037,965	111.2920	9,459,803	8,500,000	8,765,094		(77,835)			6.100	5.022	FA	195,878	518,500	04/06/2011	02/15/2018
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC		F		2FE	2,497,550	99.8560	2,496,410	2,500,000	2,497,961		411			2.350	2.371	FA	22,358	29,375	02/11/2014	02/14/2019
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2	R			2FE	25,000,000	108.4970	27,124,353	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG			4	4Z		0.0000		60,510						10.000	10.000	MS			03/23/2010	09/19/2010
11778B-AA-0	BSKYB FINANCE UK LTD		F		2FE	20,306,070	103.7670	21,272,297	20,500,000	21,019,797		(645,818)			5.625	5.751	AO	243,438	1,153,125	10/13/2005	10/15/2015
118230-AE-1	BUCKEYE PARTNERS				2FE	8,983,260	105.3930	9,485,361	9,000,000	8,995,626		1,600			5.125	5.146	JJ	230,625	461,250	06/27/2005	07/01/2017
118230-AG-6	BUCKEYE PARTNERS LP				2FE	10,000,000	110.3280	11,032,820	10,000,000	10,000,000					6.050	6.050	JJ	278,972	605,000	01/08/2008	01/15/2018
118230-AG-6	BUCKEYE PARTNERS LP	R			2FE	5,000,000	110.3280	5,516,410	5,000,000	5,000,000					6.050	6.050	JJ	139,486	302,500	01/08/2008	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP				2FE	11,921,880	109.4430	13,133,136	12,000,000	11,958,522		7,669			5.500	5.580	FA	249,333	660,000	08/11/2009	08/15/2019
120111-BL-2	BUILDING MATERIALS CORP			1	3FE	511,275	105.7500	539,325	510,000	510,781		(151)			6.750	7.280	MN	5,738	34,425	06/07/2011	05/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			1	3FE	5,338,200	99.7500	5,356,575	5,370,000	5,338,307		107			5.375	6.005	MN	40,890		12/11/2014	11/15/2024
C6901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B	G		2	4FE	2,970,000	99.5710	2,987,130	3,000,000	2,970,626		626			4.500	4.621	MON	375	24,109	10/30/2014	10/27/2021
12189L-AA-9	BURLINGTN NORTH SANTA FE	R		1	1FE	4,983,150	123.3760	6,168,805	5,000,000	4,984,277		269			5.750	5.756	MN	47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8	BURLINGTN NORTH SANTA FE			1	1FE	11,970,360	104.3500	12,521,952	12,000,000	11,979,134		2,719			3.450	3.507	MS	121,900	414,000	08/17/2011	09/15/2021
12189T-AF-1	BURLINGTN NORTH SANTA FE				1FE	10,000,000	141.0750	14,107,510	10,000,000	10,000,000					7.250	7.240	FA	302,083	725,000	02/08/2002	08/01/2097
12189T-AY-0	BURLINGTON NORTH SANTA F				1FE	3,498,250	109.6860	3,839,003	3,500,000	3,499,503		194			5.650	5.693	MN	32,958	197,750	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				1FE	4,995,650	131.6160	6,580,775	5,000,000	4,996,151		79			6.150	6.178	MN	51,250	307,500	04/10/2007	05/01/2037
12201P-AN-6	BURLINGTON RESOURCES FIN	R	G		1FE	1,893,984	140.9610	2,255,376	1,600,000	1,827,709		(7,573)			7.400	6.044	JD	9,867	118,400	02/25/2003	12/01/2031
12189T-AJ-3	BURLINGTON/SANTA				1FE	8,385,200	126.6840	12,668,359	10,000,000	8,734,572		49,110			6.700	8.179	FA	279,167	670,000	10/18/2000	08/01/2028
12429T-AC-8	BWAY HOLDING CO			1	5FE	4,148,447	100.0000	4,175,000	4,175,000	4,149,505		1,058			9.125	11.369	FA	144,980		08/07/2014	08/15/2021
127055-AJ-0	CABOT CORP				2FE	9,987,200	100.7320	10,073,240	10,000,000	9,992,716		2,276			2.550	2.579	JJ	117,583	255,000	07/09/2012	01/15/2018
12768R-AD-9	CAESARS ENTERTAINMENT OP			14	5FE	3,859	75.5000	3,775	5,000	3,796		(44)	1,253		8.500	7.960	FA	161	425	12/21/2012	02/15/2020
12768R-AD-9	CAESARS ENTERTAINMENT OP	LS		14	5FE	459,195	75.5000	449,225	595,000	451,738		(5,200)	149,156		8.500	7.960	FA	19,106	50,575	12/21/2012	02/15/2020
127693-AE-9	CAESARS ENTERTAINMENT OP			14	5FE	19,125	74.0000	18,500	25,000	18,995		(130)	5,875		9.000	9.000	FA	850	2,250	08/08/2013	02/15/2020
127693-AE-9	CAESARS ENTERTAINMENT OP	LS		14	5FE	554,625	74.0000	536,500	725,000	550,859		(3,766)	170,375		9.000	9.000	FA	24,650	65,250	08/08/2013	02/15/2020
13057Q-AE-7	CALIFORNIA RESOURCES CORP			1	3FE	50,000	84.5000	42,250	50,000	50,000					6.000	6.000	MN	750		09/11/2014	11/15/2024
13057Q-AE-7	CALIFORNIA RESOURCES CORP	LS		1	3FE	1,431,250	84.5000	1,225,250	1,450,000	1,431,382		132			6.000	6.210	MN	21,750		11/21/2014	11/15/2024
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y			2	2Z	30,000,000	102.0160	30,604,737	30,000,000	30,000,000					6.250	6.250	MJSD	5,208	1,875,000	04/06/2012	06/30/2032
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					7.110	7.111	MN	94,800	568,800	05/23/2002	05/01/2032
131347-CC-8	CALPINE CORP			1	3FE	1,755,000	106.5000	1,863,750	1,750,000	1,754,424		(496)			5.875	5.926	JJ	47,408	72,826	10/29/2013	01/15/2024
131347-CE-4	CALPINE CORP			1	4FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					5.375	5.916	AO	47,479		07/08/2014	01/15/2023
131347-CF-1	CALPINE CORP			1	4FE	2,000,000	101.2500	2,025,000	2,000,000	2,000,000					5.750	5.750	AO	50,792		07/08/2014	01/15/2025
13134M-AY-9	CALPINE CORP TLB (06-11) SR SECURED			2	3FE	965,000	98.7750	953,179	965,000	965,000					4.000	4.284	MJSD	107	39,009	09/30/2013	04/01/2018
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED			2	3FE	2,483,763	98.5630	2,437,977	2,473,522	2,483,281		(558)			4.000	0.845	MJSD	275	66,833	07/29/2014	10/09/2019
13342B-AE-5	CAMERON INTL CORP			1	2FE	11,898,120	105.8320	12,699,840	12,000,000	11,929,419		9,259			4.500	4.605	JD	45,000	540,000	05/25/2011	06/01/2021
134429-AW-9	CAMPBELL SOUP CO	R			1FE	9,949,000	108.0940	10,809,370	10,000,000	9,965,525		4,680			4.250	4.328	AO	89,722	425,000	03/31/2011	04/15/2021
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,492,125	106.8550	2,671,368	2,500,000	2,498,592		928			5.800	5.844	JD	12,083	145,000	05/23/2006	06/01/2016

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
136375-BL-5	CANADIAN NAT'L RAILWAYS		A		1FE	15,549,450	132.8510	19,927,665	15,000,000	15,454,099		(11,964)			6.250	5.986	FA	390,625	937,500	08/25/2004	08/01/2034
136375-BL-5	CANADIAN NAT'L RAILWAYS	R	A		1FE	12,614,040	132.8510	15,942,132	12,000,000	12,506,417		(13,503)			6.250	5.885	FA	312,500	750,000	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	5,374,629	117.2840	6,245,394	5,325,000	5,365,682		(1,128)			6.450	6.379	JD	954	343,463	06/29/2004	06/30/2033
136385-AE-1	CANADIAN NATL RESOURCES	R	A		2FE	13,027,800	117.2840	14,074,128	12,000,000	12,832,887		(24,541)			6.450	5.831	JD	2,150	774,000	10/13/2004	06/30/2033
136385-AR-2	CANADIAN NATL RESOURCES		A	1	2FE	10,458,630	98.6510	10,358,313	10,500,000	10,470,061		3,793			3.450	3.496	MN	46,287	362,250	11/10/2011	11/15/2021
136385-AR-2	CANADIAN NATL RESOURCES	LS	A	1	2FE	1,494,090	98.6510	1,479,759	1,500,000	1,495,723		542			3.450	3.496	MN	6,613	51,750	11/10/2011	11/15/2021
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	3,440,815	128.1900	4,486,647	3,500,000	3,447,649		1,081			5.950	6.081	MN	26,610	208,250	05/03/2007	05/15/2037
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM			2	3FE	1,276,116	97.7500	1,255,457	1,284,355	1,277,333		1,119			4.000	4.229	JAJO	143	55,084	11/29/2013	04/10/2019
14149Y-AV-0	CARDINAL HEALTH INC				2FE	9,987,900	100.0720	10,007,210	10,000,000	9,990,676		1,090			3.200	3.239	JD	14,222	320,000	05/16/2012	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC				2FE	9,979,300	99.3990	9,939,900	10,000,000	9,982,639		1,821			3.200	3.248	MS	94,222	320,000	02/19/2013	03/15/2023
14170T-AB-7	CAREFUSION CORP				2FE	4,917,900	115.7000	5,784,990	5,000,000	4,955,845		8,010			6.375	6.626	FA	132,813	318,750	07/14/2009	08/01/2019
141781-AY-0	CARGILL INC				1FE	24,209,601	109.9760	26,927,550	24,485,000	24,290,198		20,891			4.307	4.473	MN	137,680	1,054,569	08/09/2011	05/14/2021
144141-CV-8	CAROLINA POWER & LIGHT				1FE	2,802,480	121.9210	3,657,636	3,000,000	2,823,540		4,271			5.700	6.214	AO	42,750	171,000	04/29/2009	04/01/2035
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG	R			1FE	9,814,500	135.4790	13,547,860	10,000,000	9,940,203		6,300			8.625	8.933	MS	253,958	862,500	11/22/1991	09/15/2021
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			2	2	6,750,000	108.5930	7,329,994	6,750,000	6,750,000					5.720	5.720	MS	97,598	347,490	03/30/2007	03/30/2020
14754D-AG-5	CASH AMERICA INTERNATIONAL INC				2	324,081	103.5000	335,340	324,000	324,066		(15)			5.750	5.740	MN	2,381	18,630	02/18/2014	05/15/2018
14754D-AG-5	CASH AMERICA INTERNATIONAL INC	LS			2	1,624,828	103.5000	1,682,910	1,626,000	1,625,045		217			5.750	5.767	MN	11,947	93,495	02/18/2014	05/15/2018
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	3,491,285	111.6110	3,906,392	3,500,000	3,496,615		916			5.450	5.518	AO	40,269	190,750	03/19/2008	04/15/2018
14912L-3U-3	CATERPILLAR FIN SERV CRP	R			1FE	5,359,200	111.6110	5,580,560	5,000,000	5,161,155		(44,631)			5.450	4.386	AO	57,528	272,500	03/04/2010	04/15/2018
149123-BL-4	CATERPILLAR INC				1FE	12,441,660	122.2390	17,113,390	14,000,000	12,598,875		32,829			5.300	6.161	MS	218,478	742,000	07/13/2009	09/15/2035
149123-CC-3	CATERPILLAR INC			1	1FE	1,999,660	102.7740	2,055,486	2,000,000	1,999,679		19			3.400	3.410	MN	8,689	35,322	05/05/2014	05/15/2024
124857-AG-8	CBS CORP	R		1	2FE	9,909,500	100.4360	10,043,580	10,000,000	9,932,046		8,216			3.375	3.484	MS	112,500	337,500	02/24/2012	03/01/2022
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC			1	4FE	815,000	100.7500	806,000	800,000	813,829		(1,171)			5.250	5.641	MN	5,367	25,594	06/18/2014	02/15/2022
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC			1	4FE	9,076,563	100.5000	8,999,775	8,955,000	9,065,592		(10,970)			5.625	5.614	MN	64,364	398,777	04/01/2014	02/15/2024
14987B-AE-3	CC HOLDINGS GS V LLC/CRO				2FE	5,000,000	99.3310	4,966,560	5,000,000	5,000,000					3.849	3.848	AO	40,628	192,450	06/27/2013	04/15/2023
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	4FE	3,408,760	104.0500	3,429,488	3,296,000	3,337,990		(21,035)			7.250	7.896	AO	40,490	238,960	08/26/2011	10/30/2017
12505V-AB-2	CCO SAFARI LLC			2	3FE	1,990,000	100.5630	2,011,260	2,000,000	1,990,330		330			4.250	4.404	MJSD	4,014	19,125	09/25/2014	09/12/2021
14987E-AA-5	CCOH SAFARI LLC			1	4FE	1,425,000	101.5000	1,446,375	1,425,000	1,425,000					5.500	5.847	JD	6,531	5,660	10/29/2014	12/01/2022
14987E-AB-3	CCOH SAFARI LLC			1	4FE	7,381,250	101.1250	7,634,938	7,550,000	7,381,734		484			5.750	6.563	JD	36,177	12,666	12/12/2014	12/01/2024
125094-AC-6	CDP FINANCIAL		A		1FE	9,974,000	130.4240	13,042,390	10,000,000	9,975,988		435			5.600	5.618	MN	56,000	560,000	11/20/2009	11/25/2039
12513G-BA-6	CDW LLC			1	4FE	950,000	100.1250	951,188	950,000	950,000					5.500	5.500	JD	4,354		11/24/2014	12/01/2024
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	4,137,500	106.0000	4,240,000	4,000,000	4,117,411		(14,887)			5.875	5.330	JD	10,444	235,000	08/21/2013	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC			1	3FE	2,015,000	99.0000	1,980,000	2,000,000	2,013,998		(1,002)			4.625	4.518	MS	27,236	46,250	04/28/2014	11/15/2022
151020-AD-6	CELGENE CORP				2FE	4,992,700	100.9810	5,049,040	5,000,000	4,998,794		1,497			2.450	2.493	AO	25,861	122,500	10/04/2010	10/15/2015
151020-AE-4	CELGENE CORP				2FE	4,987,250	105.7850	5,289,240	5,000,000	4,992,031		1,202			3.950	3.992	AO	41,694	197,500	10/04/2010	10/15/2020
151020-AE-4	CELGENE CORP	R			2FE	2,992,350	105.7850	3,173,544	3,000,000	2,995,218		721			3.950	3.992	AO	25,017	118,500	10/04/2010	10/15/2020
151020-AH-7	CELGENE CORP				2FE	9,994,900	100.6440	10,064,380	10,000,000	9,995,974		458			3.250	3.262	FA	122,778	325,000	08/06/2012	08/15/2022
151020-AH-7	CELGENE CORP	R			2FE	4,997,450	100.6440	5,032,190	5,000,000	4,997,987		229			3.250	3.262	FA	61,389	162,500	08/06/2012	08/15/2022
151020-AJ-3	CELGENE CORP				2FE	1,989,040	105.2530	2,105,058	2,000,000	1,990,321		920			4.000	4.079	FA	30,222	82,000	08/01/2013	08/15/2023
151020-AJ-3	CELGENE CORP	R			2FE	1,989,040	105.2530	2,105,058	2,000,000	1,990,321		920			4.000	4.079	FA	30,222	82,000	08/01/2013	08/15/2023
151020-AK-0	CELGENE CORP				2FE	1,995,840	100.8260	2,016,520	2,000,000	1,996,953		797			2.300	2.356	FA	17,378	47,150	08/01/2013	08/15/2018
151020-AL-8	CELGENE CORP	R			2FE	4,957,350	112.9470	5,647,345	5,000,000	4,958,202		613			5.250	5.316	FA	99,167	269,063	08/01/2013	08/15/2043
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES		R	23	4	3,285,600	100.2500	3,470,491	3,461,836	3,392,039		23,429			8.910	7.267	MON	13,709	286,835	08/14/2009	02/14/2017
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	11,991,960	110.1640	13,219,644	12,000,000	11,995,612		777			5.700	5.764	AO	144,400	684,000	09/15/2009	10/15/2019
15135U-AJ-8	CENOVUS ENERGY INC		G	1	2FE	9,911,200	97.6500	9,764,990	10,000,000	9,921,394		7,450			3.800	3.950	MS	111,889	411,667	08/12/2013	09/15/2023
15234Q-AL-2	CENT ELET BRASILEIRAS SA		F		2FE	34,000	96.0000	32,640	34,000	34,000					5.750	5.750	AO	348	1,955	10/20/2011	10/27/2021
15234Q-AL-2	CENT ELET BRASILEIRAS SA	LS	F		2FE	9,966,000	96.0000	9,567,360	9,966,000	9,966,000					5.750	5.750	AO	101,875	573,045	10/20/2011	10/27/2021
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	3,986,320	111.9570	4,478,260	4,000,000	3,995,259		1,489			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189W-AG-5	CENTERPOINT ENERGY RESOU			1	2FE	5,388,050	109.6620	5,483,085	5,000,000	5,263,024		(38,447)			4.500	3.504	JJ	103,750	225,000	08/08/2011	01/15/2021
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016				2FE	30,000,000	101.5020	30,450,630	30,000,000	30,958,964		(800,603)			5.300	5.301	MS	530,000	1,590,000	11/29/2005	01/15/2016
15405E-AE-8	CENTRAL MAINE POWER 5.875% DUE 2035				1FE	14,970,000	109.3630	16,404,390	15,000,000	14,974,537		619			5.875	5.890	MS	293,750	881,250	10/20/2005	10/25/2035
156700-AR-7	CENTURYLINK INC				3FE	4,982,950	107.2500	5,362,500	5,000,000	4,987,793		1,480			6.450	6.495	JD	14,333	322,500	06/09/2011	06/15/2021
156700-AR-7	CENTURYLINK INC	LS			3FE	4,982,950	107.2500	5,362,500	5,000,000	4,987,793		1,480			6.450	6.495	JD	14,333	322,500	06/09/2011	06/15/2021
156700-AS-5	CENTURYLINK INC				3FE	4,992,100	103.7500	5,187,500	5,000,000	4,993,878		667			5.800	5.827	MS	85,389	290,000	03/05/2012	03/15/2022
156700-AS-5	CENTURYLINK INC	R			3FE	14,976,300	103.7500	15,562,500	15,000,000	14,981,633		2,001			5.800	5.827	MS	256,167	870,000	03/05/2012	03/15/2022
156700-AW-6	CENTURYLINK INC				3FE	5,692,500	103.7500	5,861,875	5,650,000	5,683,080		(5,319)			5.625	5.512	AO	79,453	317,813	11/13/2013	04/01/2020
156700-AJ-5	CENTURYTEL INC				3FE	1,660,055	100.3750	2,007,500	2,000,000	1,993,005		55,609			5.000	6.719	FA	37,778	100,000	07/14/2006	02/15/2015

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	
		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
156700-AL-0	CENTURYTEL INC				3FE	1,307,386	106.2500	1,593,750	1,500,000	1,437,203		24,545			6.000	6.088	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	4FE	4,210,500	97.0000	4,074,000	4,200,000	4,207,997		(1,565)			5.125	6.365	JD	9,567	215,250	05/13/2013	12/15/2021
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L			1	4FE	972,500	97.0000	970,000	1,000,000	973,462		962			5.125	8.890	JD	2,278	25,625	09/04/2014	12/15/2021
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B			2	4FE	2,970,075	94.9380	2,833,899	2,985,000	2,971,201		1,126			4.500	4.688	MJSD	373	84,603	05/19/2014	04/09/2021
163893-AD-2	CHEMTURA CORP			1	3FE	2,788,125	97.5000	2,681,250	2,750,000	2,781,345		(5,935)			5.750	6.646	JJ	72,913	154,611	11/21/2013	07/15/2021
163893-AD-2	CHEMTURA CORP	LS		1	3FE	253,125	97.5000	243,750	250,000	252,589		(490)			5.750	6.726	JJ	6,628	14,056	11/21/2013	07/15/2021
165167-CG-0	CHESAPEAKE ENERGY CORP				3FE	1,131,500	105.0000	1,155,000	1,100,000	1,121,476		(2,854)			6.125	5.748	FA	25,453	67,375	03/11/2011	02/15/2021
165167-CG-0	CHESAPEAKE ENERGY CORP	LS			3FE	1,438,500	105.0000	1,470,000	1,400,000	1,426,259		(3,488)			6.125	5.763	FA	32,394	85,750	03/11/2011	02/15/2021
165167-CL-9	CHESAPEAKE ENERGY CORP				3FE	8,596,358	103.0000	8,386,260	8,142,000	8,565,996		(30,361)			5.750	4.972	MS	137,849	257,083	04/07/2014	03/15/2023
165167-CL-9	CHESAPEAKE ENERGY CORP	LS			3FE	6,417,080	103.0000	6,291,240	6,108,000	6,396,294		(20,786)			5.750	5.045	MS	103,412	210,105	04/07/2014	03/15/2023
165167-CN-5	CHESAPEAKE ENERGY CORP			1	3FE	7,650,000	97.2500	7,439,625	7,650,000	7,650,000					4.875	5.962	AO	78,731	177,145	04/10/2014	04/15/2022
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	5,527,500	104.2500	5,733,750	5,500,000	5,515,126		(4,067)			5.875	6.836	AO	68,215	323,125	03/23/2012	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	425,000	106.2500	425,000	400,000	418,404		(3,131)			6.125	5.114	JJ	11,297	24,500	10/25/2012	07/15/2022
166764-AH-3	CHEVRON CORP			1	1FE	2,250,000	101.8670	2,292,010	2,250,000	2,250,000					3.191	3.191	JD	1,396	71,798	06/17/2013	06/24/2023
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020	R			2FE	30,000,000	107.4640	32,239,110	30,000,000	30,000,000					5.489	6.000	JD	4,574	1,646,700	11/04/2010	12/30/2020
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS	R			2	2,420,890	107.6600	2,606,329	2,420,890	2,417,418		1,089			8.090	8.225	MS	49,507	182,228	12/31/1998	09/30/2017
170228-AB-6	CHITTENDEN CORP			1	2FE	12,984,920	99.3510	12,915,669	13,000,000	12,996,289		1,715			0.918	5.827	FMAN	15,915	121,046	02/07/2007	02/14/2017
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,036,250	105.1250	1,051,250	1,000,000	1,019,071		(6,875)			8.000	7.821	JD	3,556	80,000	05/04/2012	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,840,500	110.7500	1,993,500	1,800,000	1,827,872		(5,065)			8.250	8.447	JD	6,600	148,500	05/04/2012	06/15/2021
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD			2	3FE	4,141,965	99.6460	4,144,174	4,158,897	4,129,190		4,028			4.250	4.584	JAJO	16,693	150,545	01/27/2014	01/27/2021
12543D-AL-4	CHS/COMMUNITY HEALTH SYS			1	4FE	717,500	106.7500	747,250	700,000	709,793		(2,957)			8.000	8.137	MN	7,156	56,000	03/07/2012	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS			1	4FE	1,962,000	106.6250	1,919,250	1,800,000	1,911,635		(28,947)			7.125	5.133	JJ	59,138	128,250	03/19/2013	07/15/2020
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS	LS		1	4FE	2,828,313	106.6250	2,825,563	2,650,000	2,771,389		(31,640)			7.125	5.849	JJ	87,064	188,813	03/19/2013	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			1	3FE	350,000	103.5000	362,250	350,000	350,000					5.125	5.908	FA	6,776	17,938	08/08/2012	08/15/2018
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E			2	3FE	1,555,536	99.3330	1,549,960	1,560,368	1,555,733		1,871			3.486	4.143	MJSD	5,137	43,557	03/01/2012	01/25/2017
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1	3FE	5,567,732	103.7500	5,706,250	5,500,000	5,565,917		(1,815)			5.125	6.155	FA	117,448		11/04/2014	08/01/2021
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC			1	4FE	2,230,187	105.9380	2,245,875	2,120,000	2,227,518		(2,668)			6.875	6.065	FA	60,729		11/05/2014	02/01/2022
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1	4FE	910,637	105.9380	937,547	885,000	909,980		(657)			6.875	6.824	FA	25,352		11/04/2014	02/01/2022
171232-AR-2	CHUBB CORP				1FE	1,486,590	112.9780	1,694,663	1,500,000	1,494,601		1,409			5.750	5.888	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP				1FE	741,105	137.7030	1,032,770	750,000	741,904		143			6.500	6.603	MN	6,229	48,750	05/01/2008	05/15/2038
125509-BP-3	CIGNA CORP			1	2FE	9,949,700	109.3970	10,939,740	10,000,000	9,966,238		4,611			4.500	4.576	MS	132,500	450,000	03/02/2011	03/15/2021
125509-BS-7	CIGNA CORPORATION			1	2FE	7,188,440	105.3720	7,376,033	7,000,000	7,167,743		(20,311)			4.000	3.605	FA	105,778	280,000	12/19/2013	02/15/2022
17252M-AH-3	CINTAS CORPORATION NO. 2				1FE	6,992,860	112.0230	7,841,617	7,000,000	6,997,453		775			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AE-2	CISCO SYSTEMS INC				1FE	5,654,500	111.7620	5,588,080	5,000,000	5,530,612		(121,557)			4.950	2.240	FA	93,500	247,500	12/19/2013	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	11,902,280	121.8580	14,622,936	12,000,000	11,910,601		1,527			5.500	5.483	JJ	304,333	660,000	01/21/2011	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	2,995,560	110.0920	3,302,757	3,000,000	2,997,551		425			4.450	4.466	JJ	61,558	133,500	11/09/2009	01/15/2020
17275R-AH-5	CISCO SYSTEMS INC	R			1FE	12,682,200	110.0920	13,211,028	12,000,000	12,428,388		(77,920)			4.450	3.683	JJ	246,233	534,000	08/09/2011	01/15/2020
125581-GR-3	CIT GROUP INC				3FE	23,208,438	102.7500	23,375,625	22,750,000	23,180,645		(27,792)			5.000	4.729	FA	473,958	487,500	12/12/2014	08/01/2023
17302U-AJ-1	CITGO PETROLEUM CORP TERM B LOAN			2	4FE	1,995,000	99.1670	1,978,382	1,995,000	1,995,008		8			4.500	4.547	MON	249	33,286	08/25/2014	07/29/2021
172967-FA-4	CITIGROUP INC				1FE	10,289,486	100.1420	10,114,372	10,100,000	10,101,425		(38,901)			6.010	5.582	JJ	26,978	607,010	12/02/2009	01/15/2015
172967-FD-8	CITIGROUP INC				1FE	2,345,955	101.4740	2,393,774	2,359,000	2,357,888		2,814			4.750	4.876	MN	13,073	112,053	05/12/2010	05/19/2015
172967-FT-3	CITIGROUP INC				1FE	10,402,250	109.2760	10,927,580	10,000,000	10,312,797		(37,898)			4.500	3.988	JJ	208,750	450,000	07/31/2012	01/14/2022
172967-FT-3	CITIGROUP INC	R			1FE	10,275,100	109.2760	10,927,580	10,000,000	10,213,447		(25,637)			4.500	4.149	JJ	208,750	450,000	06/29/2012	01/14/2022
172967-GL-9	CITIGROUP INC	R			1FE	4,988,150	100.8940	5,044,715	5,000,000	4,990,061		1,040			3.375	3.415	MS	56,250	168,750	02/14/2013	03/01/2023
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
17453B-AJ-0	CITIZENS COMMUNICATIONS				3FE	1,085,000	105.5000	1,055,000	1,000,000	1,083,890		(1,110)			9.000	8.073	FA	34,000	45,000	07/09/2014	08/15/2031
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	1,750,000	109.5000	1,916,250	1,750,000	1,750,000					7.125	7.125	MS	36,714	124,688	03/19/2007	03/15/2019
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06				2	8,000,000	107.4350	8,594,831	8,000,000	8,000,000					5.730	5.730	JD	31,833	458,400	12/06/2006	12/06/2016
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C	R			2	11,000,000	102.5400	11,279,424	11,000,000	11,000,000					5.220	5.220	FA	204,160	574,200	08/23/2005	08/23/2015
18055#-AE-2	CLARION LION PROPERTIES FUND HOLD. SER E	R			2	15,000,000	104.0440	15,606,548	15,000,000	15,282,835		(285,969)			5.620	5.620	JD	37,467	843,000	12/15/2005	12/15/2015
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12	R			2	7,000,000	112.4050	7,868,327	7,000,000	7,000,000					5.840	5.840	JD	18,169	408,800	06/15/2007	06/15/2019
184496-AJ-6	CLEAN HARBORS INC			1	3FE	1,100,000	100.5000	1,105,500	1,100,000	1,100,000					5.250	5.898	FA	24,063	57,750	11/26/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	9,260,591	99.7500	8,977,500	9,000,000	9,226,047		(32,756)			5.125	4.859	JD	38,438	358,750	06/23/2014	06/01/2021
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					6.500	7.151	MN	8,306	65,000	07/19/2013	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	18,636,840	129.5840	24,620,922	19,000,000	18,672,152		7,025			6.500	6.655	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	6,602,972	116.4580	7,534,852	6,470,000	6,599,958		(2,925)			5.950	5.790	JD	17,110	384,965	08/01/2013	12/15/2036
186108-CJ-3	CLEVELAND ELECTRIC ILLUM				2FE	12,930,580	118.4030	15,392,377	13,000,000	12,949,229		3,900			5.500	5.548	FA	270,111	715,000	08/13/2009	08/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
18683K-AB-7	CLIFFS NATURAL RESOURCES				4FE	998	54.0000	540	1,000	999					4.800	4.845	AO	12	48	09/15/2010	10/01/2020
18683K-AB-7	CLIFFS NATURAL RESOURCES	LS			4FE	4,739,170	54.0000	2,564,460	4,749,000	4,742,800		915			4.800	4.845	AO	56,988	227,952	09/15/2010	10/01/2020
18683K-AD-3	CLIFFS NATURAL RESOURCES			1	4FE	999	53.7500	538	1,000	999					4.875	4.902	AO	12	49	03/16/2011	04/01/2021
18683K-AD-3	CLIFFS NATURAL RESOURCES	LS		1	4FE	4,694,160	53.7500	2,525,713	4,699,000	4,695,714		440			4.875	4.902	AO	57,269	229,076	03/16/2011	04/01/2021
18683K-AF-8	CLIFFS NATURAL RESOURCES			3	4FE	7,214,010	65.0000	5,643,950	8,683,000	7,270,367		56,357			5.700	11.427	JJ	228,218		12/08/2014	01/15/2018
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	2,077,640	108.2080	2,164,166	2,000,000	2,038,748		(11,177)			4.400	3.752	MS	25,911	88,000	05/03/2011	03/15/2018
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T			3	1	15,000,000	102.8790	15,431,826	15,000,000	15,000,000					3.210	3.259	AO	101,650	481,500	10/15/2010	10/15/2017
125896-BE-9	CMS ENERGY CORP				2FE	1,684,000	115.7910	1,852,654	1,600,000	1,651,197		(8,510)			6.250	5.518	FA	41,667	100,000	10/15/2010	02/01/2020
12621E-AG-8	CNO FINANCIAL GROUP INC			1	3FE	949,438	105.5000	981,150	930,000	942,961		(3,012)			6.375	7.073	AO	14,822	59,288	10/24/2012	10/01/2020
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	4,157,454	104.7190	4,398,206	4,200,000	4,251,800		(33,858)			5.000	5.122	JD	9,333	210,000	06/24/2005	06/15/2016
191216-BE-9	COCA-COLA CO				1FE	4,846,800	102.8770	5,143,825	5,000,000	4,859,993		13,193			3.200	3.572	MN	26,667	160,000	12/30/2013	11/01/2023
191216-BG-4	COCA-COLA CO				1FE	4,992,950	101.2970	5,064,835	5,000,000	4,994,043		938			2.450	2.472	MN	20,417	122,500	10/29/2013	11/01/2020
191216-AV-2	COCA-COLA CO/THE				1FE	17,143,895	104.9980	18,374,598	17,500,000	17,227,230		27,685			3.300	3.646	MS	192,500	577,500	08/10/2011	09/01/2021
191216-AV-2	COCA-COLA CO/THE	R			1FE	789,611	104.9980	1,049,977	1,000,000	846,853		18,109			3.300	6.177	MS	11,000	33,000	08/10/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	19,677,950	102.2930	20,458,540	20,000,000	19,774,336		29,802			3.250	3.442	FA	238,333	650,000	08/17/2011	08/19/2021
21987B-AK-4	CODELCO INC		F		1FE	1,443,750	112.1560	1,682,342	1,500,000	1,449,322		1,224			5.625	5.909	MS	23,438	84,375	11/17/2009	09/21/2035
21987B-AM-0	CODELCO INC		F		1FE	3,642,859	117.8950	3,595,801	3,050,000	3,343,589		(64,342)			7.500	4.846	JJ	105,479	228,750	11/12/2009	01/15/2019
21987B-AM-0	CODELCO INC	M	F		1FE	10,687,951	117.8950	10,551,611	8,950,000	9,810,695		(188,615)			7.500	4.848	JJ	309,521	671,250	11/12/2009	01/15/2019
21987B-AN-8	CODELCO INC	R	F		1FE	6,876,730	102.3320	7,163,254	7,000,000	6,922,207		11,621			3.750	3.965	MN	41,563	262,500	10/28/2010	11/04/2020
19238V-AG-0	COGECO CABLE INC		G	1	3FE	2,328,375	100.0000	2,320,000	2,320,000	2,327,837		(538)			4.875	6.336	MN	18,850	87,019	07/11/2014	05/01/2020
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	24,718,500	123.2310	30,807,750	25,000,000	24,760,686		5,751			5.850	5.931	AO	365,625	1,462,500	10/11/2005	10/01/2035
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	48,485		10/23/2014	10/21/2019
20030N-AG-6	COMCAST CORP				1FE	2,791,605	105.9340	3,178,029	3,000,000	2,957,314		27,280			4.950	5.985	JD	6,600	148,500	06/18/2008	06/15/2016
20030N-AG-6	COMCAST CORP	R			1FE	10,960,538	105.9340	12,675,039	11,965,000	11,761,224		129,935			4.950	6.191	JD	26,323	592,268	07/19/2007	06/15/2016
20030N-AL-5	COMCAST CORP				1FE	1,924,520	106.0200	2,120,390	2,000,000	1,987,890		9,383			5.900	6.429	MS	34,744	118,000	07/14/2006	03/15/2016
20030N-AX-9	COMCAST CORP				1FE	1,496,790	133.5210	2,002,808	1,500,000	1,497,086		53			6.400	6.427	MN	12,267	96,000	05/02/2008	05/15/2038
20030N-BH-3	COMCAST CORP				1FE	14,874,150	105.8930	15,883,905	15,000,000	14,882,313		4,241			4.250	4.314	JJ	293,958	637,500	01/08/2013	01/15/2033
20030N-BH-3	COMCAST CORP	R			1FE	4,958,050	105.8930	5,294,635	5,000,000	4,960,771		1,414			4.250	4.314	JJ	97,986	212,500	01/08/2013	01/15/2033
200340-AN-7	COMERICA INC				1FE	8,739,150	101.4930	8,880,655	8,750,000	8,748,364		2,254			3.000	3.027	MS	76,563	262,500	09/13/2010	09/16/2015
201723-AH-6	COMMERCIAL METALS CO				3FE	513,750	106.5000	532,500	500,000	507,208		(2,561)			6.500	5.878	JJ	14,986	32,500	04/23/2012	07/15/2017
201723-AJ-2	COMMERCIAL METALS CO				3FE	2,495,700	108.0000	2,700,000	2,500,000	2,498,079		448			7.350	7.406	FA	69,417	183,750	07/30/2008	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	2,678,250	95.5000	2,578,500	2,700,000	2,679,844		1,200			4.875	4.986	MN	16,819	121,875	07/28/2014	05/15/2023
202795-HK-9	COMMONWEALTH EDISON				1FE	2,727,750	130.4460	3,261,145	2,500,000	2,707,566		(5,242)			5.900	5.246	MS	43,431	147,500	10/26/2010	03/15/2036
202795-HS-2	COMMONWEALTH EDISON				1FE	7,518,280	112.1810	7,852,684	7,000,000	7,201,639		(68,838)			6.150	5.013	MS	126,758	430,500	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	1,497,120	112.5620	1,688,429	1,500,000	1,498,889		307			5.800	5.801	MS	25,617	87,000	03/19/2008	03/15/2018
202795-HZ-6	COMMONWEALTH EDISON	O		1	1FE	9,996,700	104.2580	10,425,750	10,000,000	9,997,676		306			3.400	3.398	MS	113,333	340,000	08/30/2011	09/01/2021
202795-GX-2	COMMONWLTH EDIS				2FE	14,204,999	115.5880	16,099,083	13,928,000	14,215,626		(76,203)			6.950	6.333	JJ	446,354	967,996	04/20/2011	07/15/2018
202795-GX-2	COMMONWLTH EDIS	LS			2FE	108,264	115.5880	139,861	121,000	116,929		959			6.950	8.060	JJ	3,878	8,410	04/18/2000	07/15/2018
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			2	3FE	517,196	98.7750	512,087	518,438	517,230		370			3.250	3.569	FMAN	1,591	16,945	12/03/2013	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN			2	3FE	344,875	98.9690	342,062	345,625	344,906		327			2.828	3.212	FMAN	923	9,507	12/31/2013	01/23/2017
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS		R		2	14,884,784	100.8420	15,126,360	15,000,000	15,065,462		(287,685)			5.250	5.390	MS	216,563	787,500	06/27/2008	03/22/2015
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	4,526,940	68.0000	3,230,000	4,750,000	4,579,879		22,228			9.500	12.053	JD	20,056	451,250	05/31/2012	06/15/2020
205887-AR-3	CONAGRA FOODS INC				2FE	11,902,840	127.9910	13,695,048	10,700,000	11,559,189		(38,932)			7.000	6.127	AO	187,250	749,000	12/10/2002	10/01/2028
205887-BD-3	CONAGRA FOODS INC				2FE	14,540,630	109.4800	15,551,563	14,205,000	14,294,294		(33,451)			5.819	5.537	JD	36,737	826,589	01/27/2009	06/15/2017
205887-BN-1	CONAGRA FOODS INC				2FE	10,901,935	127.9710	14,076,810	11,000,000	10,903,781		1,508			6.625	6.697	FA	275,306	728,750	10/07/2013	08/15/2039
205887-AX-0	CONAGRA INC				2FE	11,368,350	145.6990	13,112,892	9,000,000	10,791,498		(65,700)			8.250	6.242	MS	218,625	742,500	12/05/2002	09/15/2030
20605P-AB-7	CONCHO RESOURCES INC	LS		1	3FE	1,065,000	104.7500	1,047,500	1,000,000	1,041,848		(8,949)			7.000	5.888	JJ	32,278	70,000	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	4,428,500	101.0000	4,393,500	4,350,000	4,423,293		(7,508)			5.500	5.487	AO	59,813	184,250	04/24/2014	10/01/2022
207597-DT-9	CONNECTICUT LIGHT & PWR				1FE	14,910,600	101.0490	15,157,380	15,000,000	14,997,190		10,964			5.000	5.077	AO	187,500	750,000	04/04/2005	04/01/2015
207597-EF-8	CONNECTICUT LIGHT & PWR	R		1	1FE	9,935,100	97.0570	9,705,720	10,000,000	9,946,556		5,912			2.500	2.576	JJ	115,278	250,000	01/08/2013	01/15/2023
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN			2	4FE	985,050	98.8750	983,806	995,000	985,492		442			5.000	5.274	MJSD	138	18,533	08/19/2014	05/14/2021
20825C-AU-8	CONOCOPHILLIPS				1FE	12,399,700	116.1940	11,619,420	10,000,000	11,503,115		(274,228)			6.000	2.782	JJ	276,667	600,000	08/10/2011	01/15/2020
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
20825V-AB-8	CONOCOPHILLIPS CANADA		G		1FE	3,523,940	124.8780	4,370,727	3,500,000	3,521,254		(471)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
209111-EY-5	CONS EDISON CO OF NY				1FE	10,958,420	120.0310	13,203,454	11,000,000	10,961,630		705			5.500	5.523	JD	50,417	605,000	12/02/2009	12/01/2039
209111-FA-6	CONS EDISON CO OF NY	R			1FE	4,975,700	126.6900	6,334,495	5,000,000	4,977,305		388			5.700	5.743	JD	12,667	285,000	06/02/2010	06/15/2040
209111-FB-4	CONS EDISON CO OF NY	R			1FE	11,957,280	103.7050	12,444,624	12,000,000	11,959,399		785			4.200	4.222	MS	148,400	504,000	03/08/2012	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	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
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA			2	3FE	1,994,962	99.0310	1,975,631	1,994,962	1,994,962					4.250	0.008	MJSD	2,124	10,688	11/24/2014	12/23/2020
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE	R		2	1	5,450,543	115.0000	6,268,125	5,450,543	5,450,543					8.710	8.710	JD	1,319	474,118	06/20/2008	06/30/2022
210371-AF-7	CONSTELLATION ENERGY GRP				2FE	7,077,733	139.0650	9,678,910	6,960,000	7,054,668		(2,684)			7.600	7.421	AO	132,240	528,960	05/30/2002	04/01/2032
210518-CP-9	CONSUMERS ENERGY				1FE	9,980,700	127.0230	12,702,250	10,000,000	9,983,684		399			5.800	5.813	MS	170,778	580,000	08/08/2005	09/15/2035
210518-CT-1	CONSUMERS ENERGY CO			1	1FE	4,999,550	99.9730	4,998,630	5,000,000	4,999,657		41			2.850	2.858	MN	18,208	142,500	05/01/2012	05/15/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	996,170	113.9440	1,139,441	1,000,000	998,386		381			5.650	5.701	MS	16,636	56,500	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	4,207,455		(6,453)			3.500	3.488	MJSD	38,257	117,511	05/31/2013	04/01/2019
212015-AD-3	CONTINENTAL RESOURCES			1	2FE	1,623,750	104.8750	1,573,125	1,500,000	1,568,203		(16,531)			7.375	5.952	AO	27,656	110,625	05/12/2011	10/01/2020
212015-AF-8	CONTINENTAL RESOURCES			1	2FE	1,070,000	107.5000	1,075,000	1,000,000	1,040,970		(8,234)			7.125	6.116	AO	17,813	71,250	03/01/2011	04/01/2021
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	6,507,000	96.7500	6,264,563	6,475,000	6,497,292		(3,675)			5.000	5.351	MS	95,326	323,750	03/29/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	10,412,500	95.1150	9,796,855	10,300,000	10,402,233		(10,048)			4.500	4.353	AO	97,850	463,500	12/18/2013	04/15/2023
216871-AF-0	COOPER US INC				2FE	9,981,700	101.5010	10,150,140	10,000,000	9,996,093		3,671			2.375	2.467	JJ	109,514	237,500	12/02/2010	01/15/2016
21869M-AA-5	CORESTATES CAPTL			1	2FE	14,683,994	84.0000	12,600,000	15,000,000	14,828,749		13,310			0.802	6.571	FMAN	15,708	122,192	02/06/1997	02/15/2027
219350-AV-7	CORNING INC	R			1FE	3,972,800	119.1320	4,765,288	4,000,000	3,974,503		426			5.750	5.804	FA	86,889	230,000	08/03/2010	08/15/2040
22282E-AF-9	COVANTA HOLDING CORP			1	4FE	1,162,188	101.7500	1,170,125	1,150,000	1,161,169		(1,019)			5.875	6.119	MS	22,521	32,843	02/20/2014	03/01/2024
223030-AK-6	COVIDIEN INTL FINANCE SA		E		1FE	4,990,600	100.9500	5,047,500	5,000,000	4,999,082		1,976			2.800	2.819	JD	6,222	140,000	06/21/2010	06/15/2015
223030-AL-4	COVIDIEN INTL FINANCE SA	R	E		1FE	10,699,200	107.7540	10,775,370	10,000,000	10,454,916		(74,977)			4.200	3.282	JD	18,667	420,000	08/09/2011	06/15/2020
223030-AN-0	COVIDIEN INTL FINANCE SA		E	1	1FE	4,984,600	100.8990	5,044,930	5,000,000	4,988,105		1,390			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
224050-AE-4	COX ENTERPRISES INC				2FE	1,140,000	127.1440	1,271,439	1,000,000	1,115,190		(5,997)			7.375	6.050	JJ	34,007	73,750	05/25/2010	07/15/2027
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-AC-3	CR BARD INC	R		1	1FE	4,964,100	109.8470	5,492,325	5,000,000	4,976,580		3,308			4.400	4.528	JJ	101,444	220,000	12/15/2010	01/15/2021
224399-AR-6	CRANE CO	R		1	2FE	3,521,630	105.4280	3,689,963	3,500,000	3,519,774		(1,769)			4.450	4.375	JD	6,922	156,615	12/10/2013	12/15/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	1,283,407	95.7500	1,196,875	1,250,000	1,277,061		(6,003)			6.000	5.944	JD	3,333	75,000	12/10/2013	12/15/2020
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR			1	4FE	350,000	95.5000	334,250	350,000	350,000					6.125	8.155	MS	7,146		09/02/2014	03/01/2022
12626P-AG-8	CRH AMERICA INC		R		2FE	5,244,008	107.6310	5,596,833	5,200,000	5,209,847		(5,220)			6.000	5.892	MS	78,867	312,000	01/10/2007	09/30/2016
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	2,037,500	105.2500	2,105,000	2,000,000	2,021,594		(4,547)			6.250	6.355	FA	52,083	125,000	03/14/2011	02/01/2021
228189-AB-2	CROWN AMERICAS LLC				3FE	7,901,329	97.0000	7,923,930	8,169,000	7,925,265		21,647			4.500	4.963	JJ	169,507	336,240	12/22/2014	01/15/2023
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP				3FE	4,470,125	101.0000	4,519,750	4,475,000	4,470,483		358			4.875	4.892	AO	46,055	109,078	04/02/2014	04/15/2022
228227-BD-5	CROWN CASTLE INTL CORP				3FE	7,347,145	102.0000	7,428,660	7,283,000	7,347,369		(568)			5.250	5.117	JJ	176,309	122,010	12/19/2014	01/15/2023
228227-BD-5	CROWN CASTLE INTL CORP	LS			3FE	9,663,948	102.0000	9,895,020	9,701,000	9,672,561		4,817			5.250	5.309	JJ	234,845	347,865	04/24/2014	01/15/2023
228255-AH-8	CROWN CORK & SEAL CO INC				4FE	2,027,833	110.5000	2,023,255	1,831,000	2,014,106		(10,104)			7.375	6.178	JD	6,002	135,036	08/13/2013	12/15/2026
126304-AK-0	CSC HOLDINGS INC				3FE	3,782,500	112.3750	3,933,125	3,500,000	3,649,215		(36,693)			7.625	6.265	JJ	123,059	266,875	03/09/2011	07/15/2018
126307-AF-4	CSC HOLDINGS LLC				3FE	9,490,000	110.5000	9,724,000	8,800,000	9,415,832		(67,672)			6.750	5.513	MN	75,900	567,000	10/01/2014	11/15/2021
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC			2	2Z	11,534,729	92.4880	10,668,213	11,534,729	11,534,729					5.371	5.371	MJSD	1,721	614,809	11/21/2013	09/30/2038
12646R-AB-1	CST BRANDS INC			1	3FE	19,309,878	101.0000	19,753,580	19,558,000	19,334,477		24,201			5.000	5.910	MN	162,983	602,900	12/22/2014	05/01/2023
126408-BM-4	CSX CORP				2FE	4,470,700	133.0350	6,651,725	5,000,000	4,613,425		16,611			7.950	9.000	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GJ-6	CSX CORP				2FE	3,493,595	109.4280	3,829,966	3,500,000	3,498,177		712			5.600	5.636	MN	32,667	196,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	2,497,575	129.3400	3,233,495	2,500,000	2,497,853		44			6.150	6.164	MN	25,625	153,750	04/20/2007	05/01/2037
126408-GM-9	CSX CORP				2FE	2,790,123	113.5630	3,122,994	2,750,000	2,765,131		(4,160)			6.250	6.070	MS	50,608	171,875	10/29/2007	03/15/2018
126408-GU-1	CSX CORP			1	2FE	2,473,775	120.6410	3,016,028	2,500,000	2,475,342		407			5.500	5.566	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GV-9	CSX CORP	R		1	2FE	2,178,200	108.6030	2,172,062	2,000,000	2,177,564		(636)			4.250	2.679	JD	7,083		12/17/2014	06/01/2021
126408-GY-3	CSX CORP	R		1	2FE	4,981,750	99.0610	4,953,035	5,000,000	4,982,407		307			4.100	4.097	MS	60,361	205,000	10/17/2012	03/15/2044
126408-HB-2	CSX CORP	R		1	2FE	7,493,625	101.2880	7,596,615	7,500,000	7,493,864		239			3.400	3.422	FA	113,333		07/16/2014	08/01/2024
12641L-BU-6	CSX CORP				2FE	2,721,825	126.0880	3,152,195	2,500,000	2,659,677		(7,115)			6.800	6.111	JD	14,167	170,000	02/18/2003	12/01/2028
126415-AB-4	CTC BEAVER VALLEY FUND			1	2FE	4,236	105.0280	4,201	4,000	4,000					12.000	11.210	JD	40	480	07/24/2000	06/01/2017
91373*-AT-5	CTL EMBARQ / UNITED TEL OF CAROLINAS	R			2	2,420,000	114.6590	2,774,746	2,420,000	2,403,686		5,381			8.770	8.772	FA	88,431	212,234	12/31/1998	08/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,349,120	114.4600	9,556,369	8,349,120	8,284,667		20,742			8.770	8.772	FA	305,091	732,218	12/31/1998	08/01/2017
91374*-AN-7	CTL EMBARQ / UNITED TELEPHONE COMPANY OF	R			2	8,497,000	114.6590	9,742,568	8,497,000	8,452,169		14,803			8.770	8.772	FA	310,495	745,187	12/31/1998	08/01/2017
91375@-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF	R			2	1,657,800	115.0000	1,906,470	1,657,800	1,639,851		3,039			8.770	8.772	FA	60,579	145,389	12/31/1998	08/01/2019
91372*-AG-4	CTL EMBARQ / UNITED TELEPHONE COMPANY OF	R			2	6,635,000	114.6590	7,607,619	6,635,000	6,607,328		9,145			8.770	8.772	FA	242,454	581,890	12/31/1998	08/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	3,745,119	126.1590	4,604,818	3,650,000	3,726,784		(4,066)			6.250	6.007	JD	19,010	228,125	12/02/2009	06/01/2027
126650-BJ-8	CVS CAREMARK CORP	R			2FE	3,468,010	126.1590	4,415,579	3,500,000	3,475,821		1,251			6.250	6.340	JD	18,229	218,750	05/22/2007	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	10,875,820	129.2100	14,213,056	11,000,000	10,884,596		1,924			6.125	6.213	MS	198,382	673,750	11/06/2009	09/15/2039
23331A-AZ-2	D.R. HORTON INC				3FE	7,281,250	105.5000	7,912,500	7,500,000	7,443,755		40,335			6.500	7.118	AO	102,917	487,500	06/14/2010	04/15/2016
23331A-BE-8	D.R. HORTON INC			1	3FE	9,600,000	98.0000	9,800,000	10,000,000	9,632,712		32,712			4.375	4.969	MS	128,819	437,500	02/20/2014	09/15/2022
23331A-BG-3	D.R. HORTON INC			1	3FE	1,980,000	99.5000	1,990,000	2,000,000	1,982,620		1,707			4.750	4.889	FA	35,889	95,000	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	3FE	505,000	106.0000	530,000	500,000	504,455		(392)			5.750	5.637	FA	10,861	29,549	07/31/2013	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
23331A-BH-1	D.R. HORTON INC	0		1	3FE	3,518,750	106.0000	3,710,000	3,500,000	3,516,702		(1,473)			5.750	5.687	FA	76,028	206,840	07/31/2013	08/15/2023
233851-AF-1	DAIMLER FINANCE NA LLC		R		1FE	16,835,950	106.5540	18,114,180	17,000,000	16,883,057		14,936			3.875	3.994	MS	193,965	658,750	09/07/2011	09/15/2021
233851-BA-1	DAIMLER FINANCE NA LLC				1FE	6,982,640	101.4030	7,098,210	7,000,000	6,987,349		3,340			2.375	2.428	FA	69,271	166,250	07/24/2013	08/01/2018
235825-AB-2	DANA HOLDING CORP			1	3FE	2,111,250	105.7500	2,115,000	2,000,000	2,079,372		(22,701)			6.750	5.516	FA	51,000	135,000	08/14/2013	02/15/2021
235825-AB-2	DANA HOLDING CORP	LS		1	3FE	1,544,375	105.7500	1,586,250	1,500,000	1,530,719		(8,440)			6.750	6.440	FA	38,250	101,250	08/14/2013	02/15/2021
235825-AC-0	DANA HOLDING CORP			1	3FE	2,007,500	103.0000	2,060,000	2,000,000	2,005,977		(1,094)			5.375	6.703	MS	31,653	120,340	07/31/2013	09/15/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	2,852,150	104.5000	2,803,735	2,683,000	2,843,486		(8,664)			6.000	4.959	MS	47,400	60,000	12/19/2014	09/15/2023
235851-AG-7	DANAHER CORP				1FE	1,490,865	111.6410	1,674,620	1,500,000	1,496,687		972			5.625	5.775	JJ	38,906	84,375	12/06/2007	01/15/2018
237194-AG-0	DARDEN RESTAURANTS INC			3	3FE	1,497,570	109.9680	1,649,514	1,500,000	1,499,167		266			6.450	6.220	AO	20,425	94,875	10/10/2007	10/15/2017
237194-AH-8	DARDEN RESTAURANTS INC			3	3FE	743,835	118.2960	887,220	750,000	744,422		99			7.050	6.864	AO	11,163	51,938	10/10/2007	10/15/2037
237194-AK-1	DARDEN RESTAURANTS INC			1	2FE	2,173,674	92.5860	2,006,345	2,167,000	2,172,374		(592)			3.350	3.343	MN	12,099	72,595	10/01/2012	11/01/2022
237266-AG-6	DARLING INGREDIENTS INC			1	4FE	14,210,651	98.5000	13,740,750	13,950,000	14,198,069		(12,583)			5.375	6.140	JJ	345,747		10/14/2014	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			1	4FE	1,730,750	102.0000	1,759,500	1,725,000	1,730,427		(323)			5.125	5.602	JJ	48,623		06/10/2014	07/15/2024
23918K-AP-3	DAVITA INC			1	4FE	8,255,000	106.0000	8,480,000	8,000,000	8,223,482		(30,202)			5.750	5.472	FA	173,778	402,500	04/21/2014	08/15/2022
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			2	2FE	8,139,800	109.1540	8,884,878	8,139,800	8,139,800					6.200	6.200	MN	43,457	494,692	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP	R		2	2FE	14,072,540	110.7930	15,591,346	14,072,540	14,072,540					6.560	6.567	MN	79,494	905,077	05/21/2007	11/30/2023
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019	R	F		2	15,000,000	113.3460	17,001,944	15,000,000	15,000,000					6.190	6.190	JJ	438,458	928,500	07/11/2007	07/11/2019
23311R-AD-8	DCP MIDSTREAM LLC				2FE	4,994,600	104.6640	5,233,185	5,000,000	4,996,839		514			5.350	5.372	MS	78,764	267,500	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LLC			1	2FE	17,991,180	99.2890	17,872,056	18,000,000	17,993,624		785			4.750	4.774	MS	216,125	855,000	09/14/2011	09/30/2021
23311V-AB-3	DCP MIDSTREAM OPERATING	R		1	2FE	19,907,000	106.1440	21,228,780	20,000,000	19,928,461		8,006			4.950	5.043	AO	247,500	990,000	03/08/2012	04/01/2022
244199-BD-6	DEERE & COMPANY	R			1FE	9,971,060	121.1760	12,117,640	10,000,000	9,975,922		1,042			5.375	5.399	AO	111,979	537,500	10/15/2009	10/16/2029
24521Q-AC-6	DEL MONTE CORP (BIG HEART PET) TLB			2	4FE	1,382,041	95.5000	1,321,943	1,384,234	1,382,318		277			3.500	3.668	MON	135	45,334	02/24/2014	03/09/2020
L2324E-AB-7	DELOS AIRCRAFT TLB (ILFC)		E	2	3FE	2,002,500	98.9580	1,979,160	2,000,000	2,002,373		(127)			3.500	3.628	MJSD	389	31,983	08/20/2014	03/06/2021
24713E-AF-4	DELPHI CORP			1	2FE	2,690,250	109.0000	2,779,500	2,550,000	2,642,791		(18,466)			6.125	5.286	MN	19,957	156,188	04/23/2012	05/15/2021
247126-AJ-4	DELPHI CORP (NEW)			1	2FE	13,452,615	103.3690	13,954,775	13,500,000	13,455,825		3,210			4.150	4.212	MS	164,963	298,800	02/24/2014	03/15/2024
247131-AF-2	DELPHI FINANCIAL GROUP				2FE	3,999,800	120.0100	4,800,416	4,000,000	3,999,880		19			7.875	7.910	JJ	132,125	315,000	01/14/2010	01/31/2020
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3		E	2	4FE	2,985,000	97.4170	2,922,510	3,000,000	2,985,502		502			4.750	4.854	FMAN	396	38,792	09/24/2014	07/30/2021
24821V-AA-6	DENALI BORROWER LLC			1	3FE	1,000,000	104.0500	1,040,500	1,000,000	1,000,000					5.625	6.959	AO	11,875	57,500	09/23/2013	10/15/2020
247916-AC-3	DENBURY RESOURCES INC			1	3FE	2,865,000	95.0000	2,850,000	3,000,000	2,865,000					6.375	11.367	FA	74,906		12/31/2014	08/15/2021
247916-AD-1	DENBURY RESOURCES INC			1	4FE	900,000	91.5000	823,500	900,000	900,000					5.500	6.769	MN	8,250	24,888	04/16/2014	05/01/2022
247916-AD-1	DENBURY RESOURCES INC	LS		1	4FE	450,000	91.5000	411,750	450,000	450,000					5.500	6.769	MN	4,125	12,444	04/16/2014	05/01/2022
24823U-AH-1	DENBURY RESOURCES INC			1	4FE	3,585,000	86.7500	3,253,125	3,750,000	3,601,640		12,079			4.625	6.257	JJ	79,974	144,531	03/11/2014	07/15/2023
249030-AC-1	DENTSPLY INTERNATIONAL			1	2FE	20,004,750	104.8510	20,970,140	20,000,000	20,003,258		(456)			4.125	4.112	FA	311,667	825,000	08/17/2011	08/15/2021
250847-EA-4	DETROIT EDISON				1FE	14,910,600	130.8260	19,623,855	15,000,000	14,922,606		1,623			5.700	5.741	AO	213,750	855,000	09/29/2005	10/01/2037
250847-EB-2	DETROIT EDISON COMPANY				1FE	8,177,582	140.5070	11,496,283	8,182,000	8,178,128		80			6.625	6.629	JD	45,171	542,058	05/17/2006	06/01/2036
250847-EB-2	DETROIT EDISON COMPANY	LS			1FE	1,817,018	140.5070	2,554,417	1,818,000	1,817,140		18			6.625	6.629	JD	10,037	120,443	05/17/2006	06/01/2036
250847-EH-9	DETROIT EDISON COMPANY	R		1	1FE	24,716,500	111.0310	27,757,650	25,000,000	24,732,290		5,062			4.500	4.555	MS	375,000	1,125,000	09/06/2011	09/01/2041
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		F		2FE	2,465,100	106.8930	2,672,325	2,500,000	2,466,643		572			4.875	4.965	MS	38,932	121,875	02/28/2012	03/06/2042
25156P-AR-4	DEUTSCHE TELEKOM INT FIN	R	F		2FE	7,395,300	106.8930	8,016,975	7,500,000	7,399,930		1,715			4.875	4.965	MS	116,797	365,625	02/28/2012	03/06/2042
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	14,952,300	111.0900	16,663,455	15,000,000	14,954,665		729			5.600	5.625	JJ	387,333	840,000	07/05/2011	07/15/2041
25179M-AP-8	DEVON ENERGY CORPORATION	LS		1	2FE	2,485,200	98.2360	2,455,893	2,500,000	2,488,634		1,340			3.250	3.321	MN	10,382	81,250	05/07/2012	05/15/2022
25271C-AK-8	DIAMOND OFFSHORE DRILL				1FE	5,504	108.9790	5,449	5,000	5,293		(60)			5.875	4.373	MN	49	294	04/14/2011	05/01/2019
25271C-AK-8	DIAMOND OFFSHORE DRILL	M			1FE	11,799,706	108.9790	11,982,219	10,995,000	11,463,767		(96,319)			5.875	4.783	MN	107,659	645,956	04/14/2011	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL	R			1FE	1,986,880	95.7040	1,914,084	2,000,000	1,987,891		217			5.700	5.754	AO	24,067	114,000	10/05/2009	10/15/2039
25389M-AD-1	DIGITALGLOBE INC			1	4FE	349,125	95.0000	332,500	350,000	349,293		96			5.250	5.938	FA	7,656	18,375	03/13/2013	02/01/2021
25389M-AD-1	DIGITALGLOBE INC	LS		1	4FE	1,995,000	95.0000	1,900,000	2,000,000	1,995,964		549			5.250	5.937	FA	43,750	105,000	03/13/2013	02/01/2021
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B			2	3FE	1,978,680	99.0310	1,945,959	1,965,000	1,978,276		(2,214)			3.750	3.823	FMAN	12,691	62,395	09/30/2013	01/31/2020
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	5,008,100	110.5750	5,528,745	5,000,000	5,004,765		(779)			5.200	5.184	MS	76,556	260,000	04/19/2010	03/15/2020
25459H-AT-2	DIRECTV HOLDINGS LLC	R			2FE	4,991,850	110.5750	5,528,745	5,000,000	4,995,243		777			5.200	5.228	MS	76,556	260,000	03/08/2010	03/15/2020
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	4,989,800	110.4890	5,524,430	5,000,000	4,996,875		1,143			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	27,839,840	112.2640	31,433,892	28,000,000	27,914,725		15,715			5.625	5.693	FA	595,000	1,575,000	08/12/2009	08/15/2019
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	7,488,825	101.1380	7,585,335	7,500,000	7,498,988		2,369			3.700	3.728	JD	23,125	277,500	05/26/2010	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	2,999,220	119.0410	3,571,227	3,000,000	2,999,267		11			6.350	6.349	JD	15,875	190,500	05/26/2010	06/01/2040
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	1,983,340	98.8770	1,977,536	2,000,000	1,987,185		1,506			3.300	3.397	MN	8,433	66,000	05/10/2012	05/15/2022
25470X-AJ-4	DISH DBS CORP				3FE	2,292,188	102.5000	2,306,250	2,250,000	2,288,436		(3,752)			5.875	5.594	JJ	60,953	66,094	01/21/2014	07/15/2022
25470X-AV-7	DISH DBS CORP				3FE	5,640,000	100.5000	5,668,200	5,640,000	5,640,000					5.875	5.866	MN	37,737		12/04/2014	11/15/2024
27876G-BH-0	DISH DBS CORP				3FE	15,640,000	102.6250	15,650,313	15,250,000	15,288,171		(88,259)			7.750	7.123	MN	101,773	1,181,875	07/22/2010	05/31/2015

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
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL			2	4FE	3,406,818	97.5830	3,335,946	3,418,573	3,407,124		3,732			4.250	4.595	JAJO	404	141,870	06/03/2014	09/15/2017
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-BM-0	DOMINION RESOURCES INC			1	2FE	4,923,550	109.1840	5,459,215	5,000,000	4,927,673		1,283			4.900	4.995	FA	102,083	245,000	08/02/2011	08/01/2041
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B			2	3FE	1,370,230	99.2500	1,366,787	1,377,115	1,371,100		870			4.500	4.671	MJSD	172	28,412	07/25/2014	05/28/2021
260003-AJ-7	DOVER CORP			1	1FE	19,988,400	110.3610	22,072,120	20,000,000	19,992,291		1,070			4.300	4.321	MS	286,667	860,000	02/16/2011	03/01/2021
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT	R			2FE	20,000,000	119.5020	23,900,400	20,000,000	20,228,841		(31,693)			7.750	7.751	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	10,221,600	105.6610	10,566,070	10,000,000	10,163,547		(20,731)			4.125	3.856	MN	52,708	412,500	01/31/2012	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY				2FE	713,795	111.0150	795,979	717,000	715,714		337			5.700	5.778	MN	5,222	40,869	05/01/2008	05/15/2018
260547-C#-9	DOW CORNING CORPORATION SERIES 2021				2	9,000,000	108.1180	9,730,621	9,000,000	9,000,000					4.780	4.780	MS	117,110	430,200	03/23/2011	03/23/2021
256882-AB-7	DPL INC			1	3FE	1,991,438	105.5000	2,057,250	1,950,000	1,966,144		(8,316)			6.500	6.045	AO	26,758	126,750	09/27/2011	10/15/2016
256882-AD-3	DPL INC			1	3FE	16,088	102.0000	15,300	15,000	15,818		(94)			7.250	6.251	AO	230	1,088	12/13/2011	10/15/2021
256882-AD-3	DPL INC	LS		1	3FE	2,574,000	102.0000	2,448,000	2,400,000	2,530,899		(15,069)			7.250	6.251	AO	36,733	174,000	12/13/2011	10/15/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	1,749,738	115.3810	2,019,162	1,750,000	1,749,892		28			6.820	6.825	MN	19,892	119,350	04/25/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	1,749,580	145.2150	2,541,264	1,750,000	1,749,613		6			7.450	7.454	MN	21,729	130,375	04/25/2008	05/01/2038
262049-AA-7	DRILL RIGS HLDS INC		E	1	4FE	7,072,500	82.5000	5,775,000	7,000,000	7,026,258		(25,429)			6.500	8.090	AO	113,750	325,000	10/06/2014	10/01/2017
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1		E	2	4FE	964,433	77.9380	777,412	997,475	964,706		273			6.000	6.000	JAJO	3,990	8,513	12/08/2014	03/31/2021
23334B-AA-2	DTE ENERGY CNTR	R			3FE	19,904,838	108.9310	21,006,440	19,284,100	19,634,880		(31,601)			7.458	7.161	AO	243,696	1,412,059	11/18/2004	04/30/2024
23330J-AA-9	DUBAI PORTS WORLD		F		2FE	9,991,100	112.7780	11,277,800	10,000,000	9,991,993		147			6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
26442C-AM-6	DUKE ENERGY CAROLINAS			1	1FE	4,991,550	107.4470	5,372,360	5,000,000	4,992,008		156			4.250	4.265	JD	9,444	212,500	12/05/2011	12/15/2041
26442C-AM-6	DUKE ENERGY CAROLINAS	R		1	1FE	4,991,550	107.4470	5,372,360	5,000,000	4,992,008		156			4.250	4.265	JD	9,444	212,500	12/05/2011	12/15/2041
26441C-AF-2	DUKE ENERGY CORP			1	2FE	4,999,050	104.3980	5,219,885	5,000,000	4,999,330		87			3.550	3.576	MS	52,264	177,500	08/22/2011	09/15/2021
26439X-AF-0	DUKE ENERGY FIELD SRVCS				2FE	7,932,880	103.0980	8,247,856	8,000,000	7,993,306		8,102			5.375	5.485	AO	90,778	430,000	11/12/2009	10/15/2015
263534-BG-3	DUPONT EI NEMOUR	R			1FE	10,582,800	129.5300	12,952,980	10,000,000	10,417,076		(20,561)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028
266233-AD-7	DUQUESNE LIGHT HOLDINGS				2FE	15,427,471	115.9710	16,867,924	14,545,000	15,227,195		(82,978)			5.900	5.109	JD	71,513	858,155	06/26/2012	12/01/2021
26818A-AC-8	DYNEGY FINANCE I INC			1	4FE	990,000	102.0000	1,020,000	1,000,000	990,027		27			7.625	8.540	MN	13,556		12/12/2014	11/01/2024
263534-BQ-1	E.I. DU PONT DE NEMOURS				1FE	4,982,700	108.1450	5,407,265	5,000,000	4,995,872		1,954			5.250	5.295	JD	11,667	262,500	12/12/2006	12/15/2016
269871-AB-5	EAGLE SPINCO INC	LS		1	3FE	5,419,975	94.7500	5,211,250	5,500,000	5,425,179		5,205			4.625	5.658	FA	96,097	127,188	06/30/2014	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN			2	3FE	291,630	99.2500	289,443	291,630	291,630					3.500	3.675	FMAN	28	10,708	10/31/2013	01/28/2017
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	134.7240	11,071,610	8,218,000	8,264,044		(2,274)			7.600	7.527	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	112.3510	5,617,570	5,000,000	4,997,178		492			5.500	5.539	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AN-0	EASTMAN CHEMICAL CO	R		1	2FE	9,922,400	101.2680	10,126,770	10,000,000	9,939,340		6,776			3.600	3.781	FA	136,000	360,000	05/29/2012	08/15/2022
278058-AW-2	EATON CORP				2FE	1,208,840	141.2250	1,412,254	1,000,000	1,153,620		(6,223)			7.650	6.067	MN	9,775	76,500	11/20/2002	11/15/2029
278058-AW-2	EATON CORP	R			2FE	1,934,144	141.2250	2,259,606	1,600,000	1,845,792		(9,957)			7.650	6.067	MN	15,640	122,400	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000	118.6830	5,934,125	5,000,000	4,130,115		19,692			5.450	7.099	AO	57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP				2FE	9,969,842	101.7160	10,171,590	10,000,000	9,971,059		1,092			4.000	4.023	MN	65,556	400,000	11/19/2013	11/02/2032
278642-AC-7	EBAY INC	R		1	1FE	17,160,012	101.7180	17,706,104	17,407,000	17,241,635		24,928			3.250	3.440	AO	119,431	565,728	08/09/2011	10/15/2020
27876G-BE-7	ECHOSTAR DBS CORP				3FE	3,257,813	105.1250	3,416,563	3,250,000	3,251,775		(1,571)			7.125	7.071	FA	96,484	231,563	07/08/2010	02/01/2016
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023	R	F		1	10,000,000	112.2920	11,229,188	10,000,000	10,000,000					4.770	4.861	MN	67,575	477,000	05/10/2011	05/10/2023
R1894#-AC-8	E-CO ENERGI AS (NORWAY) SER. C SR NTS	R	F		1	20,000,000	107.4210	21,484,266	20,000,000	20,000,000					5.040	5.040	JD	30,800	1,008,000	12/20/2004	12/20/2016
278865-AL-4	ECOLAB INC				2FE	4,996,800	108.9590	5,447,945	5,000,000	4,997,639		286			4.350	4.358	JD	13,896	217,500	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	4,948,550	120.3730	6,018,630	5,000,000	4,950,797		775			5.500	5.571	JD	17,569	275,000	12/05/2011	12/08/2041
281020-AF-4	EDISON INTERNATIONAL				2FE	8,724,183	105.5430	9,235,021	8,750,000	8,738,806		3,857			3.750	3.798	MS	96,615	328,125	03/24/2011	09/15/2017
263534-BZ-1	EI DU PONT DE NEMOUR & C	R			1FE	14,937,750	110.5180	16,577,640	15,000,000	14,965,548		5,934			4.625	4.783	JJ	319,896	693,750	11/04/2009	01/15/2020
28264Q-GC-2	EKSPORTFINANS A/S		F		3FE	8,760,000	106.5610	8,524,880	8,000,000	8,274,670		(103,022)			5.500	4.034	JD	6,111	440,000	11/18/2009	06/26/2017
28264Q-GC-2	EKSPORTFINANS A/S	R	F		3FE	12,045,000	106.5610	11,721,710	11,000,000	11,377,671		(141,655)			5.500	4.034	JD	8,403	605,000	11/18/2009	06/26/2017
28336L-BR-9	EL PASO CORP				2FE	5,670,938	113.3050	6,373,401	5,625,000	5,647,708		(5,857)			7.250	7.117	JD	33,984	407,813	07/26/2010	06/01/2018
28336L-BT-5	EL PASO CORP				2FE	7,367,500	106.0510	7,423,556	7,000,000	7,085,040		(70,469)			8.250	7.100	FA	218,167	577,500	06/24/2010	02/15/2016
28336L-BQ-1	EL PASO CORPORATION				2FE	498,750	110.2500	551,250	500,000	499,488		185			7.000	7.045	JD	1,556	35,000	07/01/2010	06/15/2017
28370T-AE-9	EL PASO PIPELINE PART OP			1	2FE	5,960,220	105.1730	6,310,380	6,000,000	5,971,104		3,508			5.000	5.105	AO	75,000	300,000	09/15/2011	10/01/2021
268317-AK-0	ELECTRICITE DE FRANCE SA		F		1FE	9,672,600	110.9840	11,098,420	10,000,000	9,677,116		4,516			4.875	5.089	JJ	215,313	243,750	01/13/2014	01/22/2044
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018	R	F		2	6,582,390	110.2210	7,715,483	7,000,000	6,807,651		41,729			5.390	6.182	JD	16,769	377,280	09/10/2008	12/15/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201		F		2	28,165,830	103.6420	29,191,514	28,165,830	28,857,200		(705,864)			5.190	5.190	JD	64,969	1,461,807	12/15/2003	12/15/2015
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A	R	F		2FE	19,331,520	115.0000	22,425,000	19,500,000	19,403,247		11,039			7.600	7.696	JJ	695,717	1,482,000	06/30/2006	07/12/2021
532457-BA-5	ELI LILLY & CO				1FE	3,437,506	121.0630	4,443,027	3,670,000	3,459,645		4,433			5.550	6.021	MS	59,974	203,685	04/07/2009	03/15/2037
532457-BB-3	ELI LILLY & CO				1FE	956,860	108.7370	1,087,368	1,000,000	987,972		4,978			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
28932M-AD-7	ELM RD GENERATING STAT				1FE	4,000,000	126.8260	5,073,040	4,000,000	4,000,000					6.090	6.090	FA	94,733	243,600	02/03/2010	02/11/2040

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	
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
28932M-AJ-4	ELM RD GENERATING STAT			2	1FE	12,000,000	122.5160	14,701,908	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
291011-BD-5	EMERSON ELECTRIC CO	R			1FE	9,886,800	122.8980	12,289,760	10,000,000	9,895,918		1,977			5.250	5.325	MN	67,083	525,000	11/10/2009	11/15/2039
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	R	F		2FE	15,581,676	104.9410	16,351,618	15,581,676	15,581,676					5.750	5.750	FMAN	89,595	887,603	08/18/2011	05/25/2025
29250R-AN-6	ENBRIDGE ENERGY PARTNERS				2FE	9,946,600	113.2640	11,326,380	10,000,000	9,978,577		5,664			6.500	6.603	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS				2FE	2,742,053	122.3530	3,364,699	2,750,000	2,742,679		114			7.500	7.545	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	17,476,626	104.4500	18,291,337	17,512,000	17,486,694		3,203			4.200	4.226	MS	216,565	735,504	09/06/2011	09/15/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	LS		1	2FE	2,482,974	104.4500	2,598,723	2,488,000	2,484,405		455			4.200	4.226	MS	30,768	104,496	09/06/2011	09/15/2021
292505-AD-6	ENCANA CORP		A		2FE	4,956,150	108.5520	5,427,585	5,000,000	4,963,206		902			6.500	6.567	FA	122,778	325,000	07/28/2004	08/15/2034
29271L-AA-2	ENDO FINANCE CO			1	4FE	350,000	100.0000	350,000	350,000	350,000					5.750	14.376	JJ	9,280	11,516	12/11/2013	01/15/2022
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	4,287,311	104.3750	4,472,469	4,285,000	4,286,344		(967)			7.000	7.221	JJ	138,310	57,491	05/06/2014	07/15/2019
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC			1	4FE	4,545,208	107.0000	4,627,750	4,325,000	4,505,905		(39,303)			7.250	3.608	JJ	144,587	60,099	05/06/2014	01/15/2022
29268B-AC-5	ENEL FINANCE INTERNATION		F		2FE	1,496,025	127.8550	1,917,825	1,500,000	1,496,412		65			6.800	6.814	MS	30,033	102,000	09/13/2007	09/15/2037
29268B-AC-5	ENEL FINANCE INTERNATION	LS	F		2FE	997,350	127.8550	1,278,550	1,000,000	997,608		43			6.800	6.814	MS	20,022	68,000	09/13/2007	09/15/2037
29268B-AF-8	ENEL FINANCE INTL SA		F		2FE	1,207,500	117.5030	1,762,541	1,500,000	1,216,689		3,739			6.000	7.721	AO	21,000	90,000	05/17/2012	10/07/2039
29265W-AA-6	ENEL SPA		F	1	3FE	2,975,490	116.1250	3,483,750	3,000,000	2,975,506		13			8.750	8.875	MS	70,729	262,500	09/17/2013	09/24/2073
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	14,998,800	103.7620	15,564,225	15,000,000	14,999,171		109			4.700	4.701	MN	82,250	705,000	05/16/2011	05/19/2021
29277#-AA-1	ENERGY FUTURE INTERM HLDGS (EFIH) TL DIP			2	3Z	3,000,000	99.9380	2,998,140	3,000,000	3,000,000					4.250	4.363	MJSD	354	37,188	09/17/2014	06/19/2016
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING			1	6Z	2,986,670	118.5000	2,962,500	2,500,000	2,950,122	(2,478)	(34,070)			12.250	6.179	MS	102,083		09/29/2014	03/01/2022
G3507#-AB-6	ENERGY PARTNERSHIP GAS PTY LTD (MULTINET		F		2FE	10,000,000	101.6510	10,165,081	10,000,000	10,000,000					4.200	4.200	MN	61,833	420,000	11/08/2010	11/08/2015
29273X-AN-6	ENERGY TRANSFER EQUITY LP TERM LOAN			2	3FE	1,490,625	96.1430	1,442,145	1,500,000	1,491,478		853			3.250	3.545	MJSD	7,583	21,560	06/16/2014	12/02/2019
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	971,750	100.3300	1,003,301	1,000,000	999,649		4,124			5.950	6.384	FA	24,792	59,500	07/14/2006	02/01/2015
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	1,498,680	108.2970	1,624,458	1,500,000	1,499,658		147			6.125	6.138	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	19,941,200	112.4480	22,489,540	20,000,000	19,975,320		6,062			6.700	6.530	JJ	670,000	1,340,000	03/25/2008	07/01/2018
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	5,985,480	106.9560	6,417,336	6,000,000	5,989,005		1,253			5.200	5.259	FA	130,000	312,000	01/09/2012	02/01/2022
29273R-AR-0	ENERGY TRANSFER PARTNERS			1	2FE	5,284,450	114.9450	5,747,255	5,000,000	5,273,328		(4,058)			6.500	6.098	FA	135,417	325,000	02/03/2012	02/01/2042
29273R-AS-8	ENERGY TRANSFER PARTNERS			1	2FE	99,899	96.7670	96,767	100,000	99,916		9			3.600	3.624	FA	1,500	3,600	01/14/2013	02/01/2023
29273R-AS-8	ENERGY TRANSFER PARTNERS	M		1	2FE	9,890,001	96.7670	9,579,913	9,900,000	9,891,669		873			3.600	3.624	FA	148,500	356,400	01/14/2013	02/01/2023
26874R-AA-6	ENI SPA	R	F		1FE	2,946,995	104.9860	3,149,583	3,000,000	2,961,853		5,712			4.150	4.403	AO	31,125	124,500	04/17/2012	10/01/2020
29358Q-AA-7	ENSCO PLC		F		2FE	19,709,800	100.4530	20,090,620	20,000,000	19,803,693		26,472			4.700	4.883	MS	276,778	940,000	03/11/2011	03/15/2021
29362U-AA-2	ENTEGRIS INC			1	4FE	5,386,125	101.2500	5,366,250	5,300,000	5,375,723		(10,402)			6.000	6.794	AO	79,500	159,000	04/25/2014	04/01/2022
29365P-AN-2	ENTERGY GULF STATES LA				1FE	1,734,180	113.0350	1,978,104	1,750,000	1,743,615		1,679			6.000	6.090	MN	17,500	105,000	05/16/2008	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA				1FE	6,994,400	118.3470	8,284,269	7,000,000	6,995,861		312			5.590	5.596	AO	97,825	391,300	09/29/2009	10/01/2024
29364W-AK-4	ENTERGY LOUISIANA LLC				1FE	7,972,640	116.8110	9,344,896	8,000,000	7,979,676		1,529			5.400	5.412	MN	72,000	432,000	11/10/2009	11/01/2024
293791-AF-6	ENTERPRISE PRODUCTS OPER				2FE	11,531,520	128.2850	14,111,350	11,000,000	11,432,470		(12,202)			6.875	6.502	MS	252,083	756,250	01/22/2004	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER				2FE	2,990,220	126.6440	3,799,326	3,000,000	2,991,737		197			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	9,970,100	110.2890	11,028,850	10,000,000	9,981,582		2,727			5.200	5.132	MS	173,333	520,000	05/11/2010	09/01/2020
29379V-AU-7	ENTERPRISE PRODUCTS OPER	R			2FE	9,979,000	103.7580	10,375,820	10,000,000	9,984,785		1,808			4.050	4.063	FA	153,000	405,000	08/10/2011	02/15/2022
29379V-BA-0	ENTERPRISE PRODUCTS OPER			1	2FE	498,095	104.2720	521,360	500,000	498,145		28			4.850	4.872	MS	7,140	24,250	03/11/2013	03/15/2044
29379V-BA-0	ENTERPRISE PRODUCTS OPER	LS		1	2FE	4,482,855	104.2720	4,692,236	4,500,000	4,483,302		255			4.850	4.872	MS	64,263	218,250	03/11/2013	03/15/2044
26875P-AD-3	EOG RESOURCES INC				1FE	28,013,745	112.8410	30,100,257	26,675,000	27,417,766		(153,298)			5.625	4.954	JD	125,039	1,500,469	11/12/2010	06/01/2019
26875P-AF-8	EOG RESOURCES INC				1FE	6,985,650	100.9680	7,067,753	7,000,000	6,998,730		2,989			2.950	3.014	JD	17,208	206,500	05/17/2010	06/01/2015
29977H-AD-2	EP ENER/EVEREST ACQ FIN			1	4FE	1,158,772	101.5000	1,172,325	1,155,000	1,157,135		(819)			6.875	8.043	MN	13,234	79,406	12/06/2012	05/01/2019
29977H-AD-2	EP ENER/EVEREST ACQ FIN	LS		1	4FE	1,834,359	101.5000	1,857,450	1,830,000	1,832,468		(946)			6.875	8.084	MN	20,969	125,813	12/06/2012	05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL			2	4FE	561,481	95.9380	539,651	562,500	561,502		205			4.500	4.886	FMAN	2,531	25,453	05/31/2013	04/30/2019
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	116,750	101.0000	101,000	100,000	110,260		(3,959)			9.375	6.371	MN	1,563	9,375	04/29/2013	05/01/2020
29977H-AB-6	EP ENERGY/EP FINANCE INC	LS		1	4FE	1,600,000	101.0000	1,616,000	1,600,000	1,600,000					9.375	9.372	MN	25,000	150,000	12/06/2012	05/01/2020
26881L-AF-9	EP MINERALS LLC TERM LOAN			2	4FE	8,945,081	99.0000	8,887,725	8,977,500	8,946,493		1,411			5.500	4.120	FMAN	39,095	82,793	12/23/2014	08/20/2020
26884L-AA-7	EQT CORP				2FE	3,986,720	120.5570	4,822,296	4,000,000	3,992,842		1,299			8.125	8.226	JD	27,083	325,000	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	3,963,400	108.0310	4,321,228	4,000,000	3,973,025		3,218			4.875	5.006	MN	24,917	195,000	11/02/2011	11/15/2021
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED	R		3	2	584,975	103.9730	537,000	554,220	(12,595)					7.760	2.786	FA	14,006	34,338	05/02/2011	02/28/2016
29444U-AM-8	EQUINIX INC			1	4FE	10,232,500	100.0000	10,000,000	10,000,000	10,212,769		(19,731)			5.375	5.334	AO	134,375	268,750	04/28/2014	04/01/2023
29444U-AN-6	EQUINIX INC			1	4FE	1,000,000	100.9400	1,009,400	1,000,000	1,000,000					5.375	6.834	JJ	6,122		11/17/2014	01/01/2022
29444U-AP-1	EQUINIX INC			1	4FE	3,058,350	100.8750	3,061,556	3,035,000	3,058,306		(44)			5.750	6.208	JJ	19,875		12/19/2014	01/01/2025
294549-AR-1	EQUITABLE RESRCS				2FE	7,449,075	112.5340	8,440,050	7,500,000	7,479,780		5,415			6.500	6.625	AO	121,875	487,500	03/13/2008	04/01/2018
26885G-AB-5	ERA GROUP INC			1	4FE	1,967,389	103.0000	2,060,000	2,000,000	1,971,213		2,507			7.750	8.913	JD	6,889	155,000	06/10/2013	12/15/2022
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	9,984,600	101.5710	10,157,080	10,000,000	10,052,265		(153,228)			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,495,625	112.2800	2,807,005	2,500,000	2,490,170		3,119			6.375	6.394	AO	33,646	159,375	10/10/2007	10/15/2017

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
26882P-BE-1	ERAC USA FINANCE COMPANY				2FE	4,956,700	134.7610	6,738,065	5,000,000	4,918,739		1,394			7.000	7.067	AO	73,889	350,000	10/10/2007	10/15/2037
26884T-AE-2	ERAC USA FINANCE COMPANY				2FE	4,935,800	116.7440	5,837,210	5,000,000	4,938,278		931			5.625	5.715	MS	82,813	281,250	03/12/2012	03/15/2042
294829-AA-4	ERICSSON LM	R	F		2FE	9,958,500	104.5990	10,459,890	10,000,000	9,967,849		3,655			4.125	4.185	MN	52,708	412,500	05/02/2012	05/15/2022
30051J-AA-1	EVRAZ INC NA CANADA			1	3FE	1,175,000	96.7500	1,136,813	1,175,000	1,175,000					7.500	8.944	MN	13,219		10/31/2014	11/15/2019
30162A-AC-2	EXELIS INC				2FE	14,964,300	107.9240	16,188,585	15,000,000	14,973,892		3,108			5.550	5.611	AO	208,125	832,500	09/15/2011	10/01/2021
30161N-AD-3	EXELON CORPORATION				2FE	4,620,000	101.7880	5,089,415	5,000,000	4,975,845		50,867			4.900	5.991	JD	10,889	245,000	04/20/2006	06/15/2015
30161M-AF-0	EXELON GENERATION CO LLC				2FE	8,982,450	110.5020	9,945,180	9,000,000	8,990,555		1,711			5.200	5.240	AO	117,000	468,000	11/12/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC	R		1	2FE	996,350	104.3410	1,043,407	1,000,000	997,540		373			4.000	4.050	AO	10,000	40,000	08/24/2011	10/01/2020
30204N-AC-4	EXGEN TEXAS POWER LLC TL			2	4FE	987,250	98.5000	982,264	997,222	987,532		282			5.750	5.839	MJSD	159	15,450	09/25/2014	09/18/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			3	2	3,545,455	106.1460	3,763,375	3,545,455	3,545,455					6.760	6.760	JJ	100,529	239,673	11/12/2009	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS			3	2	1,428,571	100.2190	1,431,703	1,428,571	1,428,352		1,338			4.850	4.908	JJ	29,062	34,643	11/12/2009	01/31/2015
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
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN	R			3	5,000,000	105.3420	5,267,083	5,000,000	5,000,000					5.040	5.040	JJ	116,900	252,000	07/14/2010	07/14/2017
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A	R			2	12,400,000	102.8000	12,747,149	12,400,000	12,394,756		6,788			5.410	5.410	MS	175,164	670,840	09/27/2005	09/27/2015
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	3,120,000	102.6750	3,203,468	3,120,000	3,117,837		1,402			5.240	5.240	MS	42,689	163,488	11/12/2009	09/27/2015
314275-AC-2	FEDERATED RETAIL HOLDING	R			2FE	3,022,500	126.5400	3,796,191	3,000,000	3,020,893		(423)			6.375	6.316	MS	56,313	191,250	10/20/2010	03/15/2037
31428X-AT-3	FEDEX CORP				2FE	2,954,400	96.3740	2,891,208	3,000,000	2,956,429		859			3.875	3.964	FA	48,438	116,250	07/24/2012	08/01/2042
31428X-AT-3	FEDEX CORP	R			2FE	1,969,600	96.3740	1,927,472	2,000,000	1,970,953		573			3.875	3.964	FA	32,292	77,500	07/24/2012	08/01/2042
31428X-AY-2	FEDEX CORP				2FE	2,495,700	106.4390	2,660,963	2,500,000	2,496,048		348			4.000	4.029	JJ	46,111	51,667	01/06/2014	01/15/2024
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	9,970,075	105.0000	10,017,000	9,540,000	9,900,922		(59,038)			6.375	6.027	AO	152,044	480,675	04/15/2014	04/01/2021
31620R-AC-9	FIDELITY NATL FINANCIAL	R			2FE	998,970	109.9730	1,099,732	1,000,000	999,599		152			6.600	6.651	MN	8,433	66,000	04/30/2010	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP	R		1	2FE	9,930,600	102.5080	10,250,800	10,000,000	9,947,685		6,260			3.500	3.592	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CP-3	FIFTH THIRD BANK			1	2FE	4,986,500	104.8160	5,240,775	5,000,000	4,987,710		1,089			4.300	4.416	JJ	98,542	140,944	11/18/2013	01/16/2024
31677A-AA-2	FIFTH THIRD BANK				2FE	11,544,318	100.3210	11,762,602	11,725,000	11,758,639		(401,946)			4.750	5.017	FA	232,057	556,938	11/01/2009	02/01/2015
007708-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z		0.0000		1						0.000	0.000	FEB			03/01/2007	02/28/2015
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC				3Z	8,968,590	101.3600	9,122,357	9,000,000	9,069,583		(273,366)			6.800	6.849	AO	153,000	612,000	03/29/2005	04/01/2015
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL			2	3FE	2,498,125	97.9380	2,448,450	2,500,000	2,498,270		145			3.667	2.496	MJSD	2,037	52,342	09/16/2014	03/23/2018
32007U-BE-8	FIRST DATA CORP 2021 EXT DOLLAR TL			2	4FE	2,007,500	98.4230	1,968,460	2,000,000	2,006,935		(565)			4.167	4.154	MJSD	1,852	50,396	06/05/2014	03/24/2021
335934-AH-8	FIRST QUANTUM MINERALS LTD		A	1	4FE	900,000	90.0000	810,000	900,000	900,000					7.250	8.886	MN	8,338	32,988	05/08/2014	05/15/2022
337158-AD-1	FIRST TENNESSEE BANK				3FE	19,979,800	100.1280	20,025,640	20,000,000	19,999,902		2,480			5.050	5.062	JJ	465,722	1,010,000	11/20/2009	01/15/2015
337932-AC-1	FIRSTENERGY CORP				3FE	25,234,142	121.0370	28,782,503	23,780,000	25,193,563		(38,562)			7.375	6.800	MN	224,093	1,753,775	03/07/2014	11/15/2031
337932-AF-4	FIRSTENERGY CORP			1	3FE	9,992,600	103.1810	10,318,140	10,000,000	9,993,724		627			4.250	4.273	MS	125,139	425,000	02/28/2013	03/15/2023
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	7,972,400	107.3090	8,584,736	8,000,000	7,974,255		396			6.800	6.839	FA	205,511	544,000	08/04/2009	08/15/2039
337738-AH-1	FISERV INC				2FE	4,739,218	101.7220	4,831,809	4,750,000	4,748,283		2,230			3.125	3.193	AO	37,109	148,438	09/14/2010	10/01/2015
337738-AM-0	FISERV INC	R		1	2FE	4,976,950	100.9930	5,049,640	5,000,000	4,981,480		2,042			3.500	3.564	AO	43,750	175,000	09/18/2012	10/01/2022
33818X-AD-2	FITNESS INT'L LLC TLB			2	4FE	1,970,100	95.5000	1,900,450	1,990,000	1,970,970		870			5.500	5.803	MJSD	304	34,371	09/09/2014	07/01/2020
Q3915#-AD-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D		2	10,000,000	76.3040	10,955,278	10,000,000	11,221,795				(595,176)	4.440	8.365	AO	88,729	446,597	04/28/2008	10/27/2015
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D		2	30,000,000	76.5160	30,283,294	30,000,000	32,388,550				(3,019,620)	3.593	7.296	AO	207,238	1,274,107	04/28/2008	10/27/2017
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD		F		3FE	2,940,000	101.5000	3,045,000	3,000,000	2,948,999		8,539			4.625	5.004	FA	52,417	138,750	12/06/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		F		3FE	11,754,413	102.0000	12,163,500	11,925,000	11,773,603		15,224			5.000	5.195	FA	225,250	508,750	04/24/2014	02/15/2023
302445-AC-5	FLIR SYSTEMS INC				2FE	19,999,800	103.6540	20,730,800	20,000,000	19,999,930		40			3.750	3.777	MS	250,000	750,000	08/16/2011	09/01/2016
340711-AQ-3	FLORIDA GAS TRANSMISSION	R			2FE	4,991,000	120.1750	6,008,750	5,000,000	4,995,209		886			7.900	7.948	MN	50,472	395,000	04/29/2009	05/15/2019
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	4,999,100	101.3810	5,069,025	5,000,000	4,999,894		191			4.000	3.994	JJ	92,222	200,000	07/08/2010	07/15/2015
340711-AV-2	FLORIDA GAS TRANSMISSION	R		1	2FE	9,987,300	101.2770	10,127,650	10,000,000	9,990,046		1,116			3.875	3.924	JJ	178,681	387,500	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT	R			1FE	6,093,977	133.9010	8,054,157	6,015,000	6,087,300		(1,326)			5.960	5.881	AO	89,624	358,494	03/27/2009	04/01/2039
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	7,558,570	124.1290	9,257,556	7,458,000	7,552,522		(1,827)			5.250	5.082	FA	163,144	391,545	06/01/2011	02/01/2041
341081-FF-9	FLORIDA POWER & LIGHT			1	1FE	9,975,300	106.7720	10,677,220	10,000,000	9,976,649		461			4.125	4.172	FA	171,875	412,500	12/08/2011	02/01/2042
341099-CK-3	FLORIDA POWER CORP				1FE	1,494,585	112.7790	1,691,690	1,500,000	1,497,776		567			5.650	5.692	JD	3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP	R			1FE	9,030,720	138.2630	11,061,064	8,000,000	8,942,117		(19,358)			6.400	5.500	JD	22,756	512,000	11/20/2009	06/15/2038
302491-AR-6	FMC CORP			1	2FE	4,978,750	103.9180	5,195,890	5,000,000	4,984,348		1,877			3.950	4.093	FA	82,292	197,500	11/17/2011	02/01/2022
302491-AR-6	FMC CORP	R		1	2FE	3,983,000	103.9180	4,156,712	4,000,000	3,987,478		1,502			3.950	4.093	FA	65,833	158,000	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC			1	2FE	4,995,750	96.4070	4,820,345	5,000,000	4,996,592		377			3.450	3.472	AO	43,125	172,500	09/18/2012	10/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006		F	1	3FE	8,540	83.2500	6,660	8,000	8,419		(67)			6.875	5.758	AO	138	550	02/19/2013	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006	LS	F	1	3FE	1,335,688	83.2500	1,144,688	1,375,000	1,342,290		2,465			6.875	8.332	AO	23,633	94,531	06/12/2013	04/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				2FE	1,642,500	111.9150	1,678,728	1,500,000	1,557,789		(27,122)			8.000	5.883	JD	5,333	120,000	08/24/2011	12/15/2016
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	1,772,730	111.4760	2,006,563	1,800,000	1,788,290		3,947			6.625	6.938	FA	45,050	119,250	07/28/2010	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	3,000,000	105.0070	3,150,207	3,000,000	3,000,000					4.250	4.250	FA	52,417	127,500	01/31/2012	02/03/2017

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
345397-WK-5	FORD MOTOR CREDIT CO LLC	LS			2FE	1,981,320	106.9050	2,138,090	2,000,000	1,983,469		1,545			4.375	4.492	FA	35,243	87,500	08/01/2013	08/06/2023
345397-WK-5	FORD MOTOR CREDIT CO LLC	R			2FE	5,943,960	106.9050	6,414,270	6,000,000	5,950,407		4,634			4.375	4.492	FA	105,729	262,500	08/01/2013	08/06/2023
345838-AE-6	FOREST LABORATORIES INC			1	2FE	4,650,000	107.2220	4,985,818	4,650,000	4,650,000					4.875	4.875	FA	85,638	122,789	01/27/2014	02/15/2021
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL				2	5,055,765	109.5670	5,426,160	4,952,381	4,999,092		(10,314)			7.200	7.206	AO	75,276	334,286	09/10/2008	10/15/2018
03930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN		E	2	2FE	4,162,063	90.6000	3,784,509	4,177,162	4,162,438		3,126			3.750	4.042	MJSD	31,764	123,864	07/02/2014	06/30/2019
302567-AA-0	FPL ENERGY AMER			2	2FE	3,891,952	100.0000	3,891,952	3,891,952	3,891,952					6.639	6.533	JUN	137,089	258,387	06/27/2003	06/20/2023
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,648,466	101.0410	4,698,397	4,650,000	4,649,784		317			2.600	2.609	MS	40,300	120,900	08/26/2010	09/01/2015
354613-AF-8	FRANKLIN RESOURCES INC				1FE	1,997,800	100.6950	2,013,892	2,000,000	1,999,818		462			3.125	3.149	MN	7,118	62,500	05/17/2010	05/20/2015
354613-AG-6	FRANKLIN RESOURCES INC				1FE	4,994,450	110.9090	5,545,460	5,000,000	4,996,698		528			4.625	4.639	MN	26,337	231,250	05/17/2010	05/20/2020
35671D-AU-9	FREEPORT-MCMORAN C & G			1	2FE	2,992,410	94.5110	2,835,333	3,000,000	2,994,319		684			3.550	3.603	MS	35,500	106,500	02/08/2012	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	14,991,587	94.2840	14,142,540	15,000,000	14,992,509		762			3.875	3.882	MS	171,146	581,250	10/14/2013	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	293,666	94.5570	278,944	295,000	293,689		19			5.450	5.481	MS	4,734	16,078	10/14/2013	03/15/2043
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC	LS		1	2FE	9,661,102	94.5570	9,176,796	9,705,000	9,661,865		631			5.450	5.481	MS	155,738	528,923	10/14/2013	03/15/2043
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC				2FE	3,821,659	97.2730	3,718,758	3,823,000	3,821,893		193			3.100	3.106	MS	34,896	118,513	10/14/2013	03/15/2020
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC	M			2FE	6,174,833	97.2730	6,008,572	6,177,000	6,175,211		312			3.100	3.106	MS	56,382	191,487	10/14/2013	03/15/2020
35671D-BJ-3	FREEPORT-MCMORAN INC			1	2FE	3,315,873	97.4910	3,248,383	3,332,000	3,315,933		59			5.400	5.441	MN	23,491		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
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL			2	4FE	3,757,736	97.4380	3,829,976	3,930,680	3,765,793		26,519			4.250	5.394	FMAN	14,385	177,574	04/15/2013	02/28/2020
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	11,879,844	106.6250	12,928,281	12,125,000	11,956,157		22,209			5.750	6.043	FA	263,382	697,188	11/23/2011	02/15/2021
35802X-AD-5	FRESENIUS MED CARE II				3FE	753,750	106.7500	800,625	750,000	752,555		(478)			5.625	5.540	JJ	17,695	42,188	05/16/2012	07/31/2019
35802X-AF-0	FRESENIUS MED CARE II				3FE	5,860,000	108.5000	6,238,750	5,750,000	5,844,062		(10,586)			5.875	5.595	JJ	141,694	337,813	08/26/2013	01/31/2022
358070-AA-8	FRESNILLO PLC		F		2FE	7,691,255	98.0000	7,595,000	7,750,000	7,696,408		4,558			5.500	5.600	MN	56,833	426,250	11/07/2013	11/13/2023
358070-AA-8	FRESNILLO PLC	M	F		2FE	12,157,145	98.0000	12,005,000	12,250,000	12,165,291		7,205			5.500	5.600	MN	89,833	673,750	11/07/2013	11/13/2023
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	1,691,875	103.0000	1,673,750	1,625,000	1,684,539		(4,406)			7.625	7.092	AO	26,158	123,906	04/15/2013	04/15/2024
165123-AM-2	Frontier Communications 8.4% Sr Nts Due				3FE	5,691,150	100.7160	5,035,810	5,000,000	5,521,032		(19,206)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,143,750	111.2500	1,234,875	1,110,000	1,123,387		(5,174)			8.250	7.668	AO	19,333	91,575	07/13/2010	04/15/2017
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP			1	3FE	1,890,500	100.0000	1,900,000	1,900,000	1,890,684		184			6.875	6.788	JJ	37,736		09/09/2014	01/15/2025
302941-AJ-8	FTI CONSULTING INC			1	3FE	8,835,325	104.7500	8,987,550	8,580,000	8,734,875		(37,037)			6.750	6.536	AO	144,788	579,150	11/08/2012	10/01/2020
302941-AM-1	FTI CONSULTING INC			1	3FE	11,168,862	102.2500	11,094,125	10,850,000	11,124,073		(34,801)			6.000	5.846	MN	83,183	591,000	12/01/2014	11/15/2022
364725-BA-8	GANNETT CO INC			1	3FE	6,525,414	102.0000	6,426,000	6,300,000	6,508,243		(17,171)			5.125	5.073	JJ	148,881		07/31/2014	07/15/2020
364725-BD-2	GANNETT CO INC			1	3FE	1,954,346	102.2500	1,942,750	1,900,000	1,951,898		(2,448)			5.125	4.855	AO	20,557		10/23/2014	10/15/2019
364725-BE-0	GANNETT CO INC			1	3FE	1,592,303	106.0000	1,643,000	1,550,000	1,591,289		(1,014)			6.375	6.328	AO	20,860		10/23/2014	10/15/2023
29274A-A*-6	GAS NATURAL / ENERGY WEST				2	6,500,000	108.1350	7,028,802	6,500,000	6,500,000					6.160	6.160	JD	2,224	400,400	11/12/2009	06/29/2017
36740P-AA-1	GATES GLOBAL LLC			1	5FE	1,455,000	95.7700	1,436,550	1,500,000	1,456,286		1,286			6.000	8.266	JJ	46,250		09/12/2014	07/15/2022
369668-AA-6	GECC/LJ VP HOLDINGS LLC				1FE	7,990,400	106.2390	8,499,144	8,000,000	7,993,693		1,273			3.800	3.608	JD	10,978	304,000	04/25/2012	06/18/2019
368710-AC-3	GENENTECH INC		R		1FE	8,821,300	122.9120	12,291,230	10,000,000	8,945,095		25,066			5.250	6.162	JJ	242,083	525,000	06/11/2009	07/15/2035
368710-AG-4	GENENTECH INC (USA)		R		1FE	6,495,905	102.2330	6,645,145	6,500,000	6,499,727		489			4.750	4.758	JJ	142,368	308,750	07/13/2005	07/15/2015
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	16,194,400	107.3870	16,108,065	15,000,000	15,826,176		(113,010)			3.875	2.925	JJ	268,021	581,250	08/12/2011	07/15/2021
36962G-3A-0	GENERAL ELEC CAP CORP				1FE	9,163,400	130.4330	13,043,270	10,000,000	9,228,419		14,081			6.150	6.824	FA	246,000	615,000	09/04/2009	08/07/2037
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	9,965,800	114.4580	11,445,760	10,000,000	9,980,511		3,284			5.500	5.545	JJ	264,306	550,000	01/05/2010	01/08/2020
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	2,497,025	103.9880	2,599,690	2,500,000	2,498,875		598			3.350	3.376	AO	17,215	83,750	10/12/2011	10/17/2016
36962G-5J-9	GENERAL ELEC CAP CORP				1FE	20,426,000	112.7130	22,542,580	20,000,000	20,314,694		(38,992)			4.650	4.379	AO	191,167	930,000	01/04/2012	10/17/2021
370334-BB-9	GENERAL MILLS INC				2FE	12,065,270	109.2500	12,017,456	11,000,000	11,355,312		(157,193)			5.700	4.094	FA	236,867	627,000	03/01/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC				2FE	1,538,676	113.5250	1,748,280	1,540,000	1,539,365		133			5.650	5.686	FA	32,870	87,010	01/29/2009	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	15,334,900	118.0250	17,703,720	15,000,000	15,310,397		(6,052)			5.400	5.264	JD	36,000	810,000	01/21/2011	06/15/2040
370334-BJ-2	GENERAL MILLS INC	R			2FE	2,730,625	118.0250	2,950,620	2,500,000	2,716,973		(4,283)			5.400	4.805	JD	6,000	135,000	08/15/2011	06/15/2040
370334-BT-0	GENERAL MILLS INC			1	2FE	26,956,800	103.8090	28,028,403	27,000,000	26,960,153		3,353			3.650	3.690	FA	372,300	539,288	01/21/2014	02/15/2024
37045V-AF-7	GENERAL MOTORS CO				3FE	12,632,500	119.4600	14,633,850	12,250,000	12,630,340		(2,160)			6.250	6.036	AO	189,280	382,813	08/06/2014	10/02/2043
37045X-AB-2	GENERAL MOTORS FINL CO				3FE	1,411,813	113.2500	1,585,500	1,400,000	1,406,430		(1,630)			6.750	6.598	JD	7,875	94,500	05/27/2011	06/01/2018
37186*-AA-6	GENESIS SOLAR FUNDING LLC			2	2FE	17,000,000	96.8380	16,462,392	17,000,000	17,000,000					5.600	5.600	MS	306,756	216,844	06/13/2014	09/05/2038
36159R-AG-8	GEO GROUP INC			1	3FE	8,046,500	98.2500	7,884,563	8,025,000	8,044,685		(1,687)			5.125	5.603	AO	102,820	331,203	06/23/2014	04/01/2023
36159R-AK-9	GEO GROUP INC			1	3FE	3,562,500	102.5000	3,587,500	3,500,000	3,555,154		(7,346)			5.875	6.592	JJ	94,816	102,813	03/18/2014	01/15/2022
36159R-AE-3	GEO GROUP INC/THE			1	3FE	4,879,688	104.7500	5,106,563	4,875,000	4,877,732		(560)			6.625	7.192	FA	122,010	322,969	03/14/2011	02/15/2021
373334-JP-7	GEORGIA POWER COMPANY				1FE	1,994,880	109.6540	2,193,078	2,000,000	1,997,204		501			4.250	4.262	JD	7,083	85,000	12/08/2009	12/01/2019
373334-JP-7	GEORGIA POWER COMPANY	R			1FE	4,987,200	109.6540	5,482,695	5,000,000	4,993,010		1,252			4.250	4.262	JD	17,708	212,500	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY				1FE	9,933,900	121.1920	12,119,160	10,000,000	9,938,497		1,103			5.400	5.443	JD	45,000	540,000	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY				1FE	1,980,720	111.1760	2,223,510	2,000,000	1,982,115		348			4.750	4.812	MS	31,667	95,000	08/26/2010	09/01/2040

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 (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
373334-JS-1	GEORGIA POWER COMPANY	R			1FE	4,978,900	111.1760	5,558,775	5,000,000	4,980,128		388			4.750	4.777	MS	79,167	237,500	08/25/2011	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY				1FE	1,986,980	105.1170	2,102,338	2,000,000	1,987,378		225			4.300	4.339	MS	25,322	86,000	03/12/2013	03/15/2043
373334-KA-8	GEORGIA POWER COMPANY	R			1FE	2,980,470	105.1170	3,153,507	3,000,000	2,981,066		338			4.300	4.339	MS	37,983	129,000	03/12/2013	03/15/2043
373298-BM-9	GEORGIA-PACIFIC				2FE	1,175,108	102.8970	1,166,857	1,134,000	1,138,342		(9,093)			7.700	6.830	JD	3,881	87,318	06/15/2010	06/15/2015
373298-BR-8	GEORGIA-PACIFIC	R			2FE	2,921,000	140.8060	3,576,483	2,540,000	2,871,555		(13,069)			7.750	6.378	MN	25,153	196,850	10/27/2010	11/15/2029
373298-BP-2	GEORGIA-PACIFIC CORP				2FE	3,553,972	131.3280	5,253,136	4,000,000	3,642,977		14,024			7.250	6.592	JD	24,167	290,000	07/13/2005	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	3,976,520	112.5240	4,500,952	4,000,000	3,984,794		2,159			5.400	5.475	MN	36,000	216,000	10/27/2010	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC			1	2FE	8,999,730	102.2760	9,204,813	9,000,000	8,999,765		23			3.734	3.764	JJ	154,961	358,464	06/18/2013	07/15/2023
375558-AS-2	GILEAD SCIENCES INC			1	1FE	9,977,300	123.8180	12,381,780	10,000,000	9,978,273		337			5.650	5.653	JD	47,083	565,000	12/06/2011	12/01/2041
375558-AU-7	GILEAD SCIENCES INC			1	1FE	9,977,000	110.2650	11,026,510	10,000,000	9,983,007		2,058			4.400	4.412	JD	36,667	440,000	12/06/2011	12/01/2021
375558-AU-7	GILEAD SCIENCES INC	R		1	1FE	9,977,000	110.2650	11,026,510	10,000,000	9,983,007		2,058			4.400	4.412	JD	36,667	440,000	12/06/2011	12/01/2021
377372-AB-3	GLAXOSMITHKLINE CAP INC		R		1FE	9,827,200	121.7560	12,175,640	10,000,000	9,860,560		3,989			5.375	5.493	AO	113,472	537,500	03/30/2004	04/15/2034
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	1,748,933	112.6530	1,971,419	1,750,000	1,749,572		112			5.650	5.662	MN	12,634	98,875	05/06/2008	05/15/2018
361841-AB-5	GLP CAPITAL LP			1	3FE	1,100,000	102.2500	1,124,750	1,100,000	1,100,000					4.375	4.375	MN	8,021	24,063	07/31/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP			1	3FE	2,700,000	101.2500	2,733,750	2,700,000	2,700,000					4.875	4.875	MN	21,938	65,813	07/31/2014	11/01/2020
361841-AF-6	GLP CAPITAL LP			1	3FE	839,208	103.5000	879,750	850,000	839,585		377			5.375	5.556	MN	7,615	22,844	07/31/2014	11/01/2023
361841-AF-6	GLP CAPITAL LP	LS		1	3FE	4,923,628	103.5000	5,175,000	5,000,000	4,926,293		2,665			5.375	5.593	MN	44,792	134,375	07/31/2014	11/01/2023
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE	R			1FE	3,105,641	114.5400	3,787,982	3,307,127	3,170,992		10,838			5.750	6.646	MN	29,175	186,958	06/27/2008	05/06/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	7,316,806	101.2620	7,432,645	7,340,000	7,320,677		2,027			3.625	3.663	JJ	117,516	266,075	01/16/2013	01/22/2023
38141G-RD-8	GOLDMAN SACHS GROUP INC	R			1FE	5,981,040	101.2620	6,075,732	6,000,000	5,984,205		1,657			3.625	3.663	JJ	96,063	217,500	01/16/2013	01/22/2023
382388-AL-0	GOODRICH CORP				1FE	12,380,751	143.6910	16,879,347	11,747,000	12,303,672		(9,899)			7.000	6.598	AO	173,595	822,290	08/18/2004	04/15/2038
382550-BD-2	GOODYEAR TIRE & RUBBER			1	4FE	5,170,525	106.0000	5,272,440	4,974,000	5,126,789		(31,821)			6.500	6.547	MS	107,770	323,310	08/13/2013	03/01/2021
382550-BD-2	GOODYEAR TIRE & RUBBER	LS		1	4FE	2,435,100	106.0000	2,518,560	2,376,000	2,419,347		(8,971)			6.500	7.099	MS	51,480	154,440	03/12/2013	03/01/2021
38259P-AD-4	GOOGLE INC				1FE	4,999,150	104.0810	5,204,055	5,000,000	4,999,212		62			3.375	3.376	FA	59,063	84,375	02/20/2014	02/25/2024
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	8,581,875	100.7500	8,815,625	8,750,000	8,607,824		18,822			4.750	5.072	AO	87,743	415,625	03/13/2014	04/15/2021
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S	R		2	2	6,125,000	115.0000	7,043,750	6,125,000	6,034,556		11,658			9.440	9.440	FA	240,917	536,900	12/31/1998	02/01/2021
391164-AB-6	GREAT PLAINS ENERGY INC				2FE	9,948,400	110.1990	11,019,940	10,000,000	9,982,386		5,734			6.875	6.921	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	9,990,400	109.4880	10,948,840	10,000,000	9,993,342		865			4.850	4.882	JD	40,417	485,000	05/16/2011	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY INC			13	2FE	10,229,100	114.6530	11,465,290	10,000,000	10,177,929		(19,260)			5.292	4.845	JD	23,520	529,200	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY	R		2	1FE	13,946,000	108.0870	15,073,743	13,946,000	13,946,000					4.478	4.478	JJ	312,251	624,502	10/19/2010	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC	R			2FE	20,683,777	111.0560	22,970,481	20,683,777	20,683,777					7.210	7.285	FMAN	211,268	1,472,972	06/10/2003	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP				1FE	4,285,714	107.7270	4,616,889	4,285,714	4,285,714					6.040	6.040	JD	21,571	258,857	12/16/2002	12/01/2017
393154-G@-2	GREEN MOUNTAIN POWER CORP	R			1FE	7,000,000	115.0000	8,050,000	7,000,000	7,022,420		(2,867)			9.640	9.641	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1	GREEN MOUNTAIN POWER CORP				1	8,000,000	115.0000	9,200,000	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
39322G-AB-9	GREEN PLAINS PRSNG LOAN			2	4FE	14,126,965	98.0000	13,966,633	14,251,667	14,135,798		8,833			6.500	6.882	JAJO	25,732	473,706	09/01/2014	06/30/2020
398433-AH-5	GRIFFON CORPORATION			1	4FE	5,984,830	93.6250	5,617,500	6,000,000	5,985,662		832			5.250	6.768	MS	105,000	161,000	06/19/2014	03/01/2022
398905-AH-2	GROUP 1 AUTOMOTIVE INC			1	4FE	1,473,750	97.7500	1,466,250	1,500,000	1,474,329		579			5.000	7.064	JD	6,250	37,292	10/14/2014	06/01/2022
40052V-AA-2	GRUPO BIMBO SAB DE CV	0	F		2FE	19,945,200	107.3460	21,469,240	20,000,000	19,966,628		5,171			4.875	4.910	JD	2,708	975,000	06/23/2010	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV	R	F		2FE	8,561,786	105.3860	8,491,972	8,058,000	8,534,745		(27,041)			4.500	3.546	JJ	157,131	181,305	07/11/2014	01/25/2022
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				1FE	4,888,450	144.8850	7,244,260	5,000,000	4,897,626		2,597			8.500	8.737	MN	54,306	425,000	11/22/1991	11/15/2031
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	7,995,360	120.2080	9,616,624	8,000,000	7,996,818		201			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
402740-AC-8	GULFSTREAM NATURAL GAS				2FE	3,987,040	107.2570	4,290,268	4,000,000	3,996,857		2,043			6.950	7.023	JD	23,167	278,000	05/21/2009	06/01/2016
423074-AR-4	H.J. HEINZ CO			1	3FE	6,662,997	101.0000	6,741,750	6,675,000	6,663,885		888			4.250	6.933	AO	59,890	141,844	06/09/2014	10/15/2020
406216-AZ-4	HALLIBURTON COMPANY			1	1FE	7,915,791	101.7960	8,084,662	7,942,000	7,923,097		2,415			3.250	3.291	MN	32,981	258,115	11/08/2011	11/15/2021
406216-AZ-4	HALLIBURTON COMPANY	LS		1	1FE	2,051,209	101.7960	2,094,968	2,058,000	2,053,102		626			3.250	3.291	MN	8,546	66,885	11/08/2011	11/15/2021
406216-BA-8	HALLIBURTON COMPANY			1	1FE	2,984,820	101.3030	3,039,084	3,000,000	2,985,626		270			4.500	4.532	MN	17,250	135,000	11/08/2011	11/15/2041
406216-BD-2	HALLIBURTON COMPANY			1	1FE	7,981,280	100.9100	8,072,760	8,000,000	7,983,537		1,616			3.500	3.524	FA	116,667	276,889	07/29/2013	08/01/2023
406216-BD-2	HALLIBURTON COMPANY	R		1	1FE	6,983,620	100.9100	7,063,665	7,000,000	6,985,595		1,414			3.500	3.524	FA	102,083	242,278	07/29/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY			1	1FE	4,989,700	103.5440	5,177,210	5,000,000	4,989,927		163			4.750	4.760	FA	98,958	234,861	07/29/2013	08/01/2043
406248-AC-4	HALLMARK CARDS INC SERIES C SR NTS	R			2	10,000,000	115.0000	11,500,000	10,000,000	10,139,310		(12,470)			9.160	9.160	JJ	402,022	916,000	12/31/1998	07/23/2022
41163G-AF-8	HARCOURT GENERAL INC		R		2FE	2,395,294	118.0560	2,951,388	2,500,000	2,417,609		2,092			7.200	7.744	FA	75,000	180,000	01/01/2005	08/01/2027
412690-AD-1	HARLAND CLARKE HOLDINGS CORP			1	4FE	3,067,500	97.5000	2,925,000	3,000,000	3,057,696		(9,804)			6.875	7.245	MS	68,750	118,594	02/26/2014	03/01/2020
413875-AK-1	HARRIS CORPORATION	R			2FE	4,982,600	111.5080	5,575,390	5,000,000	4,993,823		1,885			5.950	5.988	JD	24,792	297,500	11/30/2007	12/01/2017
413875-AN-5	HARRIS CORPORATION				2FE	4,311,331	121.2860	5,257,739	4,335,000	4,312,606		343			6.150	6.205	JD	11,849	266,603	11/30/2010	12/15/2040
418056-AP-2	HASBRO INC				2FE	3,927,371	110.6860	4,250,354	3,840,000	3,874,530		(11,626)			6.300	5.936	MS	71,232	241,920	10/29/2009	09/15/2017
418056-AS-6	HASBRO INC				2FE	4,648,125	122.4140	5,661,643	4,625,000	4,646,812		(347)			6.350	6.312	MS	86,475	293,688	10/27/2010	03/15/2040
4041A2-AH-7	HBOS PLC		F		2FE	6,472,960	111.4500	7,244,224	6,500,000	6,488,758		2,860			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018

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
197677-AG-2	HCA INC				4FE	3,347,500	112.5000	3,656,250	3,250,000	3,340,215		(5,590)			7.690	7.304	JD	11,108	249,925	09/03/2013	06/15/2025
404119-AJ-8	HCA INC				4FE	2,562,100	105.0000	2,625,000	2,500,000	2,552,644		(1,274)			7.500	7.292	MN	28,646	187,500	12/09/2004	11/06/2033
404119-BN-8	HCA INC				3FE	9,998,750	102.7500	10,275,000	10,000,000	9,997,649		(1,102)			5.000	5.002	MS	147,222	197,778	12/11/2014	03/15/2024
404119-BQ-1	HCA INC				3FE	4,500,000	104.5000	4,702,500	4,500,000	4,500,000					5.250	5.250	AO	48,562		10/07/2014	04/15/2025
404121-AC-9	HCA INC				3FE	250,938	112.0500	280,125	250,000	250,622		(100)			6.500	6.480	FA	6,139	16,250	07/27/2011	02/15/2020
404121-AC-9	HCA INC	LS			3FE	1,631,797	112.0500	1,820,813	1,625,000	1,629,507		(722)			6.500	6.473	FA	39,903	105,625	07/27/2011	02/15/2020
404121-AE-5	HCA INC				3FE	2,000,000	109.5000	2,190,000	2,000,000	2,000,000					5.875	5.875	MS	34,597	117,500	02/07/2012	03/15/2022
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN			2	3FE	6,331,422	99.0160	6,335,696	6,398,659	6,335,708		17,612			3.005	3.598	MJSD	534	202,561	11/05/2009	05/01/2018
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN			2	3FE	3,440,511	99.1250	3,454,035	3,484,524	3,453,278		13,057			2.919	3.424	MJSD	283	106,855	04/06/2010	03/31/2017
428040-CN-7	HDTFS INC			1	4FE	27,073	101.0000	26,260	26,000	26,953		(119)			6.250	5.760	AO	343	1,625	02/12/2014	10/15/2022
428040-CN-7	HDTFS INC	LS		1	4FE	2,888,584	101.0000	2,796,690	2,769,000	2,873,021		(14,006)			6.250	5.720	AO	36,535	173,063	02/12/2014	10/15/2022
428040-CP-2	HDTFS INC			1	4FE	3,450,000	100.7500	3,324,750	3,300,000	3,405,971		(24,920)			5.875	5.572	AO	40,929	193,875	03/14/2013	10/15/2020
421924-BJ-9	HEALTHSOUTH CORP			1	3FE	1,946,835	106.0000	1,993,860	1,881,000	1,916,676		(8,143)			7.750	7.469	MS	42,923	145,778	03/02/2011	09/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	3FE	5,032,500	104.0000	5,200,000	5,000,000	5,028,712		(3,507)			5.750	6.232	MN	47,917	287,500	02/20/2014	11/01/2024
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN			2	4FE	1,991,244	98.8750	1,967,613	1,990,000	1,991,202		(42)			4.500	4.600	MJSD	249	46,530	07/25/2014	06/02/2021
423074-AF-0	HEINZ (H.J.) CO				3FE	8,098,240	106.5000	8,520,000	8,000,000	8,080,698		(3,699)			6.375	6.263	JJ	235,167	510,000	07/30/2009	07/15/2028
40419V-AJ-1	HEINZ (HJ) CO TLB-2			2	3FE	4,291,657	99.2680	4,244,181	4,275,477	4,293,397		(217)			3.500	3.608	MJSD	416	168,437	07/11/2013	06/05/2020
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	R	F		1Z	15,000,000	110.2700	16,540,500	15,000,000	15,000,000					6.280	6.280	JJ	408,200	942,000	07/25/2007	07/25/2019
428040-CG-2	HERTZ CORP			1	4FE	31,800	105.0000	31,500	30,000	31,195		(253)			7.375	6.398	JJ	1,020	2,213	06/26/2012	01/15/2021
428040-CG-2	HERTZ CORP	LS		1	4FE	424,000	105.0000	420,000	400,000	415,930		(3,371)			7.375	6.398	JJ	13,603	29,500	06/26/2012	01/15/2021
428040-CJ-6	HERTZ CORP			1	4FE	7,433,904	103.0000	7,456,170	7,239,000	7,331,824		(36,819)			6.750	6.628	AO	103,156	488,633	03/16/2012	04/15/2019
42804V-AK-7	HERTZ CORP PREFUNDED LC			2	3FE	3,441,327	98.7500	3,456,250	3,500,000	3,456,884		12,483			4.000	4.461	MJSD	34,319	102,906	09/30/2013	03/11/2018
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN			2	3FE	960,332	97.1250	935,168	962,850	960,449		696			3.500	3.367	JAJO	5,244	25,229	11/29/2013	03/11/2018
42809H-AD-9	HESS CORP				2FE	6,951,280	107.2330	7,506,282	7,000,000	6,954,300		754			5.600	5.653	FA	148,089	392,000	08/05/2010	02/15/2041
428236-BL-6	HEWLETT-PACKARD CO				2FE	14,993,700	101.8960	15,284,430	15,000,000	14,998,130		1,279			2.650	2.661	JD	33,125	397,500	05/25/2011	06/01/2016
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB			2	3FE	1,488,769	95.5000	1,428,919	1,496,250	1,489,023		255			4.250	4.343	MJSD	177	18,730	09/16/2014	08/19/2021
431116-AB-8	HIGHMARK INC				2FE	11,951,520	103.2820	12,393,816	12,000,000	11,966,587		4,387			4.750	4.816	MN	72,833	570,000	05/03/2011	05/15/2021
42307T-AG-3	HJ HEINZ FINANCE CO	R			3FE	540,735	105.7500	528,750	500,000	535,360		(1,141)			6.750	6.081	MS	9,938	33,750	08/24/2009	03/15/2032
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	8.957	MJSD	136,875		10/20/2014	10/10/2020
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL			2	3FE	580,819	98.9310	577,599	583,840	580,833		1,825			3.250	3.509	FMAN	422	26,674	11/29/2013	08/01/2019
437076-AS-1	HOME DEPOT INC				1FE	7,565,065	130.6000	9,794,985	7,500,000	7,561,989		(1,421)			5.875	5.808	JD	18,359	440,625	01/14/2011	12/16/2036
437076-BC-5	HOME DEPOT INC			1	1FE	3,979,240	106.8100	4,272,384	4,000,000	3,981,419		1,675			3.750	3.782	FA	56,667	139,583	09/03/2013	02/15/2024
440452-AE-0	HORMEL FOODS CORP			1	1FE	8,447,586	109.1140	9,235,392	8,464,000	8,447,712		126			4.125	4.161	AO	73,707		12/11/2014	04/15/2021
440452-AE-0	HORMEL FOODS CORP	R		1	1FE	6,517,372	109.1140	7,131,678	6,536,000	6,523,422		1,717			4.125	4.166	AO	56,918	269,610	04/04/2011	04/15/2021
441060-AJ-9	HOSPIRA INC				2FE	2,159,940	107.8170	2,156,330	2,000,000	2,057,206		(23,617)			6.050	4.693	MS	30,586	121,000	04/01/2010	03/30/2017
441060-AL-4	HOSPIRA INC	R		1	2FE	3,475,080	111.6440	4,019,166	3,600,000	3,482,160		1,941			5.600	5.851	MS	59,360	201,600	01/11/2011	09/15/2040
441060-AM-2	HOSPIRA INC				3FE	10,494,424	107.2830	10,760,445	10,030,000	10,431,444		(61,811)			5.200	4.387	FA	201,380	521,560	12/19/2013	08/12/2020
441060-AN-0	HOSPIRA INC				3FE	15,696,923	111.9130	17,626,298	15,750,000	15,702,591		4,131			5.800	5.845	FA	352,713	913,500	08/07/2013	08/12/2023
441060-AN-0	HOSPIRA INC	R			3FE	1,993,260	111.9130	2,238,260	2,000,000	1,993,980		525			5.800	5.845	FA	44,789	116,000	08/07/2013	08/12/2023
44107T-AK-2	HOST HOTELS & RESORTS			1	2FE	4,500,000	106.6310	4,798,409	4,500,000	4,500,000					6.000	6.540	FA	112,500	270,000	10/19/2010	11/01/2020
442164-BL-2	HOUSTON LTG & PR	R			1FE	11,741,900	135.1000	13,509,970	10,000,000	10,651,247		(78,957)			9.150	7.627	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	27,942,040	104.5690	29,279,264	28,000,000	27,949,111		4,941			3.500	3.569	MS	326,667	1,086,167	07/16/2013	09/01/2023
443510-AF-9	HUBBELL INC	R			1FE	14,876,100	103.2640	15,489,585	15,000,000	14,912,690		9,391			3.625	3.709	MN	69,479	543,750	11/08/2010	11/15/2022
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			2	2FE	43,882,666	87.2060	38,420,256	44,057,142	43,888,651		5,985			4.420	4.441	FMAN	167,686	1,458,697	04/09/2014	05/31/2033
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL			2	3FE	2,010,000	98.1500	1,963,000	2,000,000	2,009,704		(296)			3.750	3.705	MJSD	208	43,060	10/09/2014	08/12/2021
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB			2	3FE	493,415	97.8500	484,291	494,932	493,474		606			2.706	3.091	JAJO	1,265	13,401	11/29/2013	04/19/2017
448055-AB-9	HUSKY ENERGY INC	R	A		2FE	9,957,500	112.4030	11,240,340	10,000,000	9,983,125		3,198			6.150	6.194	JD	27,333	615,000	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	4,081,120	121.9910	4,879,636	4,000,000	4,074,594		(1,385)			6.800	6.639	MS	80,089	272,000	07/28/2009	09/15/2037
448055-AF-0	HUSKY ENERGY INC	R	A		2FE	7,981,360	117.2450	9,379,608	8,000,000	7,989,530		1,699			7.250	6.908	JD	25,778	580,000	05/06/2009	12/15/2019
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	4,984,250	100.3480	5,017,405	5,000,000	4,987,989		1,395			3.950	4.021	AO	41,694	197,500	03/19/2012	04/15/2022
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	3,993,160	102.5180	4,100,720	4,000,000	3,999,110		1,235			4.625	4.658	MS	56,528	185,000	11/12/2009	09/11/2015
44923Q-AB-0	HYUNDAI CAPITAL AMERICA		R		2FE	4,977,550	104.4800	5,223,980	5,000,000	4,989,440		4,043			4.000	4.092	JD	12,778	200,000	12/01/2011	06/08/2017
44919P-AC-6	IAC/INTERACTIVECORP			1	3FE	5,946,875	97.2500	6,078,125	6,250,000	5,973,900		25,908			4.750	6.726	JD	13,194	296,875	05/01/2014	12/15/2022
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS		F		2	1,935,341	106.0410	2,120,820	2,000,000	1,984,334		8,853			5.720	6.231	FA	41,947	114,400	06/27/2008	08/19/2016
459200-GS-4	IBM CORP	R			1FE	27,930,000	120.7770	28,986,576	24,000,000	27,680,190		(78,155)			5.600	4.563	MN	115,733	1,344,000	08/15/2011	11/30/2039
459200-HK-0	IBM CORP				1FE	4,977,100	99.1690	4,958,435	5,000,000	4,985,610		4,512			1.250	1.345	FA	24,826	62,500	02/05/2013	02/08/2018
459200-HK-0	IBM CORP	R			1FE	2,986,260	99.1690	2,975,061	3,000,000	2,991,366		2,707			1.250	1.345	FA	14,896	37,500	02/05/2013	02/08/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
451102-AX-5	ICAHN ENTERPRISES LP			1	3FE	6,594,379	103.0200	6,696,300	6,500,000	6,584,983		(9,396)			6.000	6.908	FA	162,500	240,000	05/30/2014	08/01/2020
451102-BF-3	ICAHN ENTERPRISES LP			1	3FE	6,000,000	100.4380	6,026,250	6,000,000	6,000,000					5.875	7.141	FA	146,875	178,208	06/02/2014	02/01/2022
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS		F	1	2	36,578,716	98.3750	36,398,750	37,000,000	36,965,031		69,646			2.205	6.554	MJSD	9,063	822,812	11/12/2009	06/28/2015
45138L-AW-3	IDAHO POWER CORP				1FE	7,985,520	108.8270	8,706,144	8,000,000	7,991,896		1,364			4.500	4.406	MS	120,000	360,000	11/17/2009	03/01/2020
45138L-AW-3	IDAHO POWER CORP	R			1FE	1,996,380	108.8270	2,176,536	2,000,000	1,997,974		341			4.500	4.406	MS	30,000	90,000	11/17/2009	03/01/2020
45167R-AE-4	IDEX CORP			1	2FE	9,947,300	104.3340	10,433,390	10,000,000	9,965,870		4,884			4.500	4.580	JD	20,000	450,000	12/01/2010	12/15/2020
449505-AA-4	IFM US COLONIAL PIPELINE			1	2FE	9,994,500	108.7100	10,871,020	10,000,000	9,996,135		480			6.450	6.488	MN	107,500	645,000	04/14/2011	05/01/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1FE	14,780,850	114.6390	17,195,880	15,000,000	14,792,419		3,670			4.875	4.983	MS	215,313	731,250	08/24/2011	09/15/2041
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1FE	2,989,440	104.0890	3,122,661	3,000,000	2,990,200		760			3.500	3.550	MS	35,000	54,250	02/18/2014	03/01/2024
452308-AU-3	ILLINOIS TOOL WORKS INC			1	1FE	24,967,750	100.0540	25,013,500	25,000,000	24,972,996		5,246			1.950	1.986	MS	162,500	251,875	02/18/2014	03/01/2019
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN			2	3FE	1,901,539	97.5000	1,863,013	1,910,783	1,902,429		891			3.500	3.707	MJSD	5,667	58,401	03/17/2014	03/17/2021
45326T-AA-6	INCITEC PIVOT FIN LLC	R	R		2FE	9,933,300	111.1990	11,119,920	10,000,000	9,962,074		6,400			6.000	6.090	JD	35,000	600,000	12/03/2009	12/10/2019
453258-AP-0	INCO LTD				2FE	2,986,560	108.9930	3,269,793	3,000,000	2,989,082		297			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
455434-BQ-2	INDIANAPOLIS PWR & LIGHT	R		1	2FE	3,494,400	114.9380	4,022,823	3,500,000	3,494,541		91			4.650	4.656	JD	13,563	162,750	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP	R			2FE	7,445,231	113.5440	8,453,635	7,445,231	7,465,839		(2,033)			9.770	9.768	JD	32,329	673,988	11/09/1994	12/15/2020
45676F-AF-1	INFORMATION RESOURCES (IRI) TL			2	4FE	1,910,155	99.5000	1,896,262	1,905,791	1,910,058		(631)			4.750	4.953	MJSD	11,706	144,083	12/03/2013	09/30/2020
456866-AM-4	INGERSOLL-RAND CO				2FE	7,490,000	120.3980	8,427,888	7,000,000	7,395,199		(20,177)			6.443	5.813	MN	57,629	451,010	09/10/2009	11/15/2027
456866-AM-4	INGERSOLL-RAND CO	R			2FE	4,387,219	120.3980	4,942,354	4,105,000	4,332,545		(11,608)			6.443	5.824	MN	33,795	264,485	09/03/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644	116.4540	14,539,332	12,485,000	12,976,195		(24,827)			6.015	5.588	FA	283,701	750,973	09/04/2009	02/15/2028
45687A-AA-0	INGERSOLL-RAND FIN I				2FE	4,992,850	116.0870	5,804,330	5,000,000	4,996,839		745			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP				2FE	9,983,008	105.4100	10,541,020	10,000,000	9,983,855		847			4.250	4.273	JD	18,889	212,500	06/17/2014	06/15/2023
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE		E	1	2FE	3,313,235	101.6760	3,388,864	3,333,000	3,313,289		54			4.650	4.690	MN	27,122		10/23/2014	11/01/2044
457030-AJ-3	INGLES MARKET INC			1	4FE	2,825,000	100.4110	2,836,611	2,825,000	2,825,000					5.750	6.313	JD	7,219	162,438	12/18/2013	06/15/2023
457153-AG-9	INGRAM MICRO INC			1	2FE	6,228,063	99.9670	6,247,938	6,250,000	6,228,139		76			4.950	4.997	JD	13,750		12/10/2014	12/15/2024
45720#-AA-8	INJURED WORKERS PHARMACY LLC			2	1Z	4,937,625	99.2500	4,950,094	4,987,500	4,940,638		3,013			5.250	5.468	JAJO	727	111,395	07/31/2014	07/22/2020
45763P-AE-6	INMARSAT FINANCE PLC		F	1	3FE	5,612,109	99.0000	5,618,250	5,675,000	5,613,690		1,581			4.875	6.576	MN	35,351	58,321	12/04/2014	05/15/2022
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS			2	6Z	905,741	100.0000	905,741	905,741	905,741		(3,487)			14.000	8.525	FMAN	16,203	93,078	01/31/2014	02/15/2019
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS			2	6Z	31,072	100.0000	31,072	31,072	31,072		(232)			14.000	8.525	FMAN	556	3,212	01/31/2014	02/15/2019
45824T-AC-9	INTELSAT JACKSON HLDG		E	1	4FE	3,047,196	105.6250	3,168,750	3,000,000	3,033,487		(7,497)			7.250	7.825	AO	45,917	217,500	02/13/2013	10/15/2020
45824T-AE-5	INTELSAT JACKSON HLDG		E	1	4FE	4,500,000	104.3750	4,696,875	4,500,000	4,500,000					7.250	8.014	AO	81,563	326,250	03/22/2011	04/01/2019
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA		E	1	4FE	3,354,655	99.3900	3,379,260	3,400,000	3,356,790		2,135			5.500	6.463	FA	77,917	93,500	06/09/2014	08/01/2023
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN		E	2	3FE	5,702,007	98.3750	5,610,421	5,703,097	5,702,069		206			3.750	3.942	MJSD	9,505	216,836	12/16/2013	06/30/2019
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO				1FE	6,985,440	104.1830	7,292,775	7,000,000	6,986,529		1,089			3.625	3.650	FA	97,976	126,875	02/06/2014	02/12/2024
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO	LS			1FE	2,993,760	104.1830	3,125,475	3,000,000	2,994,227		467			3.625	3.650	FA	41,990	54,375	02/06/2014	02/12/2024
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP				3FE	2,130,000	108.5000	2,170,000	2,000,000	2,129,456		(544)			5.875	4.848	FA	44,389		12/12/2014	08/15/2022
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	4,968,400	138.3930	6,919,650	5,000,000	4,970,753		491			6.250	6.303	JJ	144,097	312,500	07/07/2009	07/15/2039
459902-AR-3	INTL GAME TECHNOLOGY				2FE	9,945,300	108.2890	10,828,860	10,000,000	9,970,596		5,365			7.500	7.579	JD	33,333	750,000	06/10/2009	06/15/2019
459902-AS-1	INTL GAME TECHNOLOGY	R			2FE	3,983,200	103.6690	4,146,760	4,000,000	3,989,726		1,573			5.500	5.569	JD	9,778	220,000	06/03/2010	06/15/2020
459745-GC-3	INTL LEASE FINANCE CORP				2FE	2,190,000	112.0000	2,240,000	2,000,000	2,102,806		(24,646)			7.125	5.555	MS	47,500	142,500	03/03/2011	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP				3FE	1,700,000	124.0000	2,108,000	1,700,000	1,700,000					8.625	8.625	JJ	67,610	146,625	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	4,995,950	109.0990	5,454,960	5,000,000	4,996,986		348			4.750	4.616	FA	89,722	237,500	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	2,999,580	117.0730	3,512,190	3,000,000	2,999,597		6			6.000	6.000	MN	23,000	180,000	11/08/2011	11/15/2041
461202-AB-9	INTUIT INC				2FE	3,484,460	109.9010	3,846,521	3,500,000	3,495,776		1,748			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
46131N-AD-6	INVERSIONES CMPC SA		F		2FE	9,440,578	100.2010	9,564,185	9,545,000	9,464,092		9,099			4.500	4.638	AO	78,746	429,525	04/18/2012	04/25/2022
46131N-AD-6	INVERSIONES CMPC SA	LS	F		2FE	450,022	100.2010	455,915	455,000	451,143		434			4.500	4.638	AO	3,754	20,475	04/18/2012	04/25/2022
46186R-AA-7	INVISTA FINANCE LLC				3FE	3,333,000	100.0000	3,333,000	3,333,000	3,333,000					4.250	4.250	AO	29,117		10/09/2014	10/15/2019
462613-AE-0	IPALCO ENTERPRISES INC				3FE	761,250	105.5000	791,250	750,000	752,807		(2,083)			7.250	6.929	AO	13,594	54,375	06/07/2010	04/01/2016
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	11,460,313	100.6250	11,823,438	11,750,000	11,483,246		17,692			5.750	7.089	FA	255,236	646,875	03/05/2014	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	11,733,750	104.0000	12,220,000	11,750,000	11,735,048		990			6.000	6.559	FA	266,333	708,917	08/22/2013	08/15/2023
46361*-AK-2	IRVINE CO				1Z	35,000,000	111.0570	38,870,122	35,000,000	35,000,000					5.820	5.818	JD	169,750	1,018,500	06/30/2014	12/01/2017
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR		A		2	8,000,000	102.2060	8,176,474	8,000,000	8,000,000					5.570	5.570	MS	148,533	445,600	08/30/2005	08/30/2015
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE	2,398,539	101.5000	2,417,730	2,382,000	2,394,589		(2,580)			5.875	7.099	MS	41,205	139,943	06/11/2013	03/15/2021
464592-AQ-7	ISLE OF CAPRI CASINOS	LS		1	4FE	2,130,477	101.5000	2,149,770	2,118,000	2,127,498		(1,945)			5.875	7.142	MS	36,638	124,433	06/11/2013	03/15/2021
59447#-AB-9	ITC HOLDINGS / MICHIGAN ELECTRIC TRANSMI	R			1	23,000,000	104.3750	24,006,135	23,000,000	23,000,000					5.750	5.750	JD	3,674	1,322,500	12/10/2003	12/10/2015
465685-AE-5	ITC HOLDINGS CORP	R			2FE	2,987,700	111.8750	3,356,241	3,000,000	2,995,404		1,318			6.050	6.121	JJ	76,129	181,500	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750	107.7510	5,387,560	5,000,000	4,981,105		3,166			5.500	5.655	JJ	126,806	275,000	12/08/2009	01/15/2020
466313-AE-3	JABIL CIRCUIT INC				2FE	5,087,500	107.1250	5,356,250	5,000,000	5,025,898		(15,351)			7.750	7.386	JJ	178,681	387,500	06/10/2010	07/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
466313-AF-0	JABIL CIRCUIT INC				2FE	3,820,600	105.9400	4,062,799	3,835,000	3,824,888		1,366			5.625	5.736	JD	9,588	215,719	03/10/2011	12/15/2020
471109-AE-8	JARDEN CORP			1	3FE	5,875,000	104.5000	6,270,000	6,000,000	5,906,209		8,929			6.125	7.226	MN	46,958	367,500	03/08/2011	11/15/2022
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL			2	4FE	1,488,995	98.7500	1,474,068	1,492,727	1,489,176		180			4.500	4.601	MJSD	187	27,828	08/04/2014	06/19/2021
476556-DB-8	JERSEY CENTRAL PWR & LT	R		1	2FE	13,927,340	106.7580	14,946,176	14,000,000	13,934,764		5,499			4.700	4.829	AO	164,500	731,111	08/14/2013	04/01/2024
G4986*-AA-1	JLT GROUP PLC 7 YEAR		F		2	6,000,000	106.7000	6,401,992	6,000,000	6,000,000					5.020	5.020	MS	76,137	301,200	09/30/2010	09/30/2017
478045-AA-5	JOHN SEVIER COMB CYCLE				1FE	9,669,730	113.6670	10,991,321	9,669,730	9,669,730					4.626	4.626	JJ	206,265	445,771	01/10/2012	01/15/2042
478160-AL-8	JOHNSON & JOHNSON	R			1FE	4,443,640	120.5670	4,822,672	4,000,000	4,397,990		(14,185)			4.950	4.169	MN	25,300	198,000	08/10/2011	05/15/2033
478160-AU-8	JOHNSON & JOHNSON				1FE	4,749,030	112.2440	5,050,976	4,500,000	4,614,508		(29,585)			5.150	4.385	JJ	106,863	231,750	01/27/2010	07/15/2018
478160-AV-6	JOHNSON & JOHNSON	R			1FE	5,805,800	114.1560	7,420,160	6,500,000	5,848,870		11,894			4.500	5.214	MS	97,500	292,500	02/04/2011	09/01/2040
478160-AW-4	JOHNSON & JOHNSON				1FE	6,435,180	104.6120	7,113,589	6,800,000	6,566,773		36,459			2.950	3.625	MS	66,867	200,600	03/11/2011	09/01/2020
478160-AZ-7	JOHNSON & JOHNSON				1FE	19,807,600	108.1290	21,625,840	20,000,000	19,869,338		17,899			3.550	3.660	MN	90,722	710,000	05/17/2011	05/15/2021
478165-AG-8	JOHNSON (S.C.) & SON INC			1	1FE	11,554,152	111.6600	13,948,505	12,492,000	11,613,882		15,790			4.800	5.305	MS	199,872	599,616	12/17/2010	09/01/2040
478366-AR-8	JOHNSON CONTROLS INC				2FE	1,433,850	104.7230	1,570,838	1,500,000	1,490,882		8,258			5.500	6.112	JJ	38,042	82,500	05/26/2006	01/15/2016
478366-AR-8	JOHNSON CONTROLS INC	R			2FE	5,397,450	104.7230	5,236,125	5,000,000	5,077,648		(71,838)			5.500	3.958	JJ	126,806	275,000	03/12/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC	R			2FE	7,086,865	109.7460	7,791,959	7,100,000	7,092,327		1,249			5.000	5.059	MS	89,736	355,000	03/11/2010	03/30/2020
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	33,545,045	106.5980	35,710,297	33,500,000	34,825,405		(884,807)			5.875	5.857	JD	98,406	1,968,125	11/09/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA	R			1FE	24,400,470	110.9880	25,527,332	23,000,000	23,545,303		(180,526)			6.000	5.065	AO	345,000	1,380,000	09/25/2009	10/01/2017
46625H-HQ-6	JP MORGAN SECURITIES				1FE	9,996,100	110.4710	11,047,050	10,000,000	9,997,724		373			4.950	4.946	MS	132,000	495,000	03/18/2010	03/25/2020
46625H-DF-4	JPMORGAN CHASE & CO				1FE	2,868,750	102.7810	3,083,415	3,000,000	2,986,545		17,085			5.150	5.771	AO	38,625	154,500	07/14/2006	10/01/2015
46625H-GY-0	JPMORGAN CHASE & CO				1FE	13,865,970	111.8840	14,544,894	13,000,000	13,372,324		(111,084)			6.000	4.974	JJ	359,667	780,000	03/05/2010	01/15/2018
46625H-GY-0	JPMORGAN CHASE & CO	R			1FE	5,347,150	111.8840	5,594,190	5,000,000	5,149,310		(44,502)			6.000	4.929	JJ	138,333	300,000	02/10/2010	01/15/2018
46625H-HS-2	JPMORGAN CHASE & CO				1FE	9,704,600	108.3980	10,839,770	10,000,000	9,808,893		29,355			4.400	4.795	JJ	194,333	440,000	03/11/2011	07/22/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	3,995,560	110.0600	4,402,384	4,000,000	3,996,947		404			4.625	4.639	MN	26,208	185,000	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,946,700	109.1750	10,917,520	10,000,000	9,961,724		4,770			4.500	4.569	JJ	196,250	450,000	01/13/2012	01/24/2022
46625H-JJ-0	JPMORGAN CHASE & CO				1FE	4,706,350	98.9310	4,946,570	5,000,000	4,733,244		26,319			3.375	4.138	MN	28,125	168,750	12/18/2013	05/01/2023
46625H-JT-8	JPMORGAN CHASE & CO				1FE	3,977,680	104.2430	4,169,736	4,000,000	3,979,398		1,718			3.875	3.947	FA	64,583	78,792	01/21/2014	02/01/2024
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
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS			2	3FE		100.0000								5.040	0.000		10,337		12/13/2004	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS	R		2	4		100.0000								6.790	0.000		10,372		11/15/2005	12/31/2014
485134-BH-2	KANSAS CITY POWER & LT				2FE	2,981,940	128.8630	3,865,884	3,000,000	2,984,546		360			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO	R			2FE	5,000,000	112.7500	5,637,500	5,000,000	5,000,000					6.375	6.375	MS	106,250	318,750	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & ELECTRIC			1	1FE	3,795,906	105.8800	3,691,486	3,486,481	3,559,923		(89,465)			5.647	2.500	MS	50,314	185,049	02/24/2012	03/29/2021
485260-BH-5	KANSAS GAS & ELECTRIC	R		1	1FE	3,160,621	105.8800	3,073,677	2,902,982	2,964,132		(74,492)			5.647	2.500	MS	41,894	154,079	02/24/2012	03/29/2021
48562R-AG-4	KAR AUCTION SERVICES INC TL B2			2	3FE	946,661	98.0000	930,393	949,381	944,782		513			3.500	4.066	MJSD	92	27,240	03/11/2014	03/11/2021
487836-BB-3	KELLOGG CO				2FE	5,984,160	105.1680	6,310,098	6,000,000	5,996,404		2,411			4.450	4.513	MN	22,992	267,000	05/18/2009	05/30/2016
487836-BC-1	KELLOGG CO				2FE	14,969,904	107.8100	16,185,455	15,013,000	14,987,080		4,703			4.150	4.189	MN	79,611	623,040	02/14/2011	11/15/2019
487836-BC-1	KELLOGG CO	R			2FE	15,944,320	107.8100	17,249,536	16,000,000	15,969,969		5,449			4.150	4.187	MN	84,844	664,000	11/16/2009	11/15/2019
487836-BD-9	KELLOGG CO				2FE	6,259,510	107.0310	6,757,937	6,314,000	6,278,942		5,099			4.000	4.109	JD	11,225	252,560	12/08/2010	12/15/2020
487836-BD-9	KELLOGG CO	R			2FE	6,673,582	107.0310	6,757,937	6,314,000	6,555,583		(36,163)			4.000	3.287	JD	11,225	252,560	08/05/2011	12/15/2020
48853U-AQ-3	KENAN ADVANTAGE GROUP TERM LOAN B			2	3FE	1,163,532	99.0000	1,156,220	1,167,899	1,163,797		2,783			3.750	4.300	MJSD	122	44,404	11/29/2013	06/11/2016
489170-AD-2	KENNAMETAL INC			1	2FE	13,025,090	98.9420	12,862,447	13,000,000	13,018,477		(3,542)			2.650	2.615	MN	57,417	344,500	02/06/2013	11/01/2019
491674-BG-1	KENTUCKY UTILITIES			1	1FE	15,835,577	119.8990	19,339,773	16,130,000	15,853,832		4,933			5.125	5.236	MN	137,777	826,663	01/26/2011	11/01/2040
492386-AU-1	KERR-MCGEE CORP				2FE	21,913,180	122.2220	26,888,774	22,000,000	21,812,250		13,177			6.950	6.965	JJ	764,500	1,529,000	10/12/2006	07/01/2024
49327X-AB-6	KEY BANK NA				2FE	197,694	105.0830	215,419	205,000	203,759		966			5.450	5.979	MS	3,290	11,173	11/12/2009	03/03/2016
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
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US$		A		2	8,000,000	107.2940	8,583,522	8,000,000	8,000,000					5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
49337W-AC-4	KEYSPAN CORP				2FE	7,600,845	137.8940	9,390,547	6,810,000	7,422,635		(20,476)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
494368-BB-8	KIMBERLY-CLARK				1FE	5,243,200	111.8800	5,594,020	5,000,000	5,077,249		(27,136)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-BE-2	KIMBERLY-CLARK				1FE	5,292,150	105.8130	5,290,640	5,000,000	5,190,551		(31,033)			3.625	2.881	FA	75,521	181,250	08/09/2011	08/01/2020
494368-BG-7	KIMBERLY-CLARK CORP				1FE	6,443,580	123.6590	8,037,842	6,500,000	6,446,899		915			5.300	5.386	MS	114,833	344,500	01/27/2011	03/01/2041
494550-AY-2	KINDER MORGAN ENER PART				2FE	1,496,865	110.4000	1,656,005	1,500,000	1,498,818		335			5.950	5.985	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BB-1	KINDER MORGAN ENER PART				2FE	4,983,450	114.8620	5,743,120	5,000,000	4,990,621		1,481			6.850	6.680	FA	129,389	342,500	05/07/2009	02/15/2020
494550-BJ-4	KINDER MORGAN ENER PART	R			2FE	9,991,400	100.7730	10,077,300	10,000,000	9,993,758		734			4.150	4.179	MS	138,333	415,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART				2FE	6,965,560	99.5740	6,970,159	7,000,000	6,967,201		519			5.625	5.674	MS	131,250	393,750	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART	R		1	2FE	22,957,220	99.1560	22,805,903	23,000,000	22,966,995		3,618			3.950	3.956	MS	302,833	908,500	03/07/2012	09/01/2022
494550-BP-0	KINDER MORGAN ENER PART			1	2FE	2,371,375	94.9930	2,374,818	2,500,000	2,374,009		1,893			5.000	5.353	MS	41,667	125,000	07/29/2013	03/01/2043
494550-BQ-8	KINDER MORGAN ENER PART			1	2FE	498,650	94.9350	474,673	500,000	498,852		111			3.500	3.535	MS	5,833	17,500	02/21/2013	09/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BQ-8	KINDER MORGAN ENER PART	M		1	2FE	9,474,350	94.9350	9,018,787	9,500,000	9,478,194		2,117			3.500	3.535	MS	110,833	332,500	02/21/2013	09/01/2023
494550-BS-4	KINDER MORGAN ENER PART	R		1	2FE	4,985,300	99.7440	4,987,210	5,000,000	4,986,920		1,162			4.150	4.180	FA	86,458	205,194	07/29/2013	02/01/2024
49456A-AA-1	KINDER MORGAN FIN CO LLC				2FE	2,075,000	108.3800	2,167,600	2,000,000	2,036,542		(10,802)			6.000	5.381	JJ	55,333	120,000	02/25/2011	01/15/2018
494553-AC-4	KINDER MORGAN INC				2FE	14,546,100	100.5160	15,077,400	15,000,000	14,990,241		57,244			5.150	5.551	MS	257,500	772,500	03/30/2005	03/01/2015
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
496902-AK-3	KINROSS GOLD CORP		A	1	2FE	4,959,050	95.0760	4,753,810	5,000,000	4,960,612		503			6.875	6.954	MS	114,583	343,750	08/15/2011	09/01/2041
500255-AF-1	KOHLS CORPORATION				2FE	16,775,790	120.6650	19,351,014	16,037,000	16,684,291		(30,679)			7.250	6.867	JD	96,890	1,162,683	02/08/2011	06/01/2029
500255-AF-1	KOHLS CORPORATION	R			2FE	5,622,750	120.6650	6,033,240	5,000,000	5,522,718		(22,037)			7.250	6.146	JD	30,208	362,500	11/12/2009	06/01/2029
500255-AN-4	KOHLS CORPORATION				2FE	9,904,872	110.8320	11,526,570	10,400,000	9,963,979		12,591			6.000	6.394	JJ	287,733	624,000	08/18/2009	01/15/2033
500255-AR-5	KOHL'S CORPORATION			1	2FE	99,451	103.8410	103,841	100,000	99,603		49			4.000	4.088	MN	667	4,000	10/12/2011	11/01/2021
500255-AR-5	KOHL'S CORPORATION	LS		1	2FE	4,873,099	103.8410	5,088,199	4,900,000	4,880,542		2,425			4.000	4.088	MN	32,667	196,000	10/12/2011	11/01/2021
718337-AE-8	KONINKLIJKE PHILIPS ELEC		F		1FE	12,435,610	126.7070	13,937,814	11,000,000	12,029,801		(61,124)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	997,240	102.0820	1,020,817	1,000,000	999,662		538			4.375	4.432	FA	17,135	43,750	02/03/2010	08/10/2015
50076Q-AU-0	KRAFT FOODS GROUP INC	R			2FE	5,671,250	113.4910	5,674,570	5,000,000	5,668,537		(2,714)			5.375	2.565	FA	105,260		12/18/2014	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	8,923,453	102.4710	9,222,408	9,000,000	8,937,166		7,253			3.500	3.608	JD	21,875	315,000	01/29/2013	06/06/2022
50076Q-AZ-9	KRAFT FOODS GROUP INC	R			2FE	4,957,474	102.4710	5,123,560	5,000,000	4,965,092		4,029			3.500	3.608	JD	12,153	175,000	01/29/2013	06/06/2022
50075N-AZ-7	KRAFT FOODS INC				2FE	6,173,904	133.2740	8,308,270	6,234,000	6,177,661		867			6.500	6.575	FA	159,833	405,210	02/04/2010	02/09/2040
501044-CX-7	KROGER CO	R		1	2FE	10,155,100	101.4790	10,147,920	10,000,000	10,153,754		(1,346)			3.300	3.016	JJ	152,167		12/05/2014	01/15/2021
501044-CH-2	KROGER CO.	R			2FE	12,046,180	115.5770	13,869,288	12,000,000	12,025,967		(4,306)			6.150	6.098	JJ	340,300	738,000	04/14/2009	01/15/2020
501044-CN-9	KROGER CO/THE			1	2FE	3,964,760	114.6460	4,585,856	4,000,000	3,967,136		583			5.400	5.462	JJ	99,600	216,000	07/06/2010	07/15/2040
48268K-AD-3	KT CORP		F		1FE	13,252,386	100.5360	13,371,222	13,300,000	13,258,605		6,219			2.625	2.702	AO	66,916	174,563	04/14/2014	04/22/2019
48268K-AD-3	KT CORP	LS	F		1FE	1,693,914	100.5360	1,709,104	1,700,000	1,694,709		795			2.625	2.702	AO	8,553	22,313	04/14/2014	04/22/2019
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	5,978,520	109.8320	6,589,896	6,000,000	5,988,363		2,087			5.200	5.270	AO	65,867	312,000	09/29/2009	10/15/2019
502413-AY-3	L-3 COMMUNICATIONS CORP	R			2FE	9,964,200	109.8320	10,983,160	10,000,000	9,980,605		3,479			5.200	5.270	AO	109,778	520,000	09/29/2009	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	14,951,850	107.3930	16,108,935	15,000,000	14,970,890		4,490			4.750	4.880	JJ	328,542	712,500	05/18/2010	07/15/2020
50540R-AJ-1	LAB CORP OF AMER HLDGS			1	2FE	5,165,550	107.7970	5,389,830	5,000,000	5,111,949		(16,495)			4.625	4.181	MN	29,549	231,250	07/28/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS	R		1	2FE	998,840	102.3080	1,023,081	1,000,000	999,076		103			3.750	3.765	FA	13,333	37,500	08/20/2012	08/23/2022
513075-BB-6	LAMAR MEDIA CORP			1	4FE	7,140,438	103.7500	7,184,688	6,925,000	7,101,059		(27,659)			5.875	5.584	FA	169,518	351,031	03/06/2014	02/01/2022
513075-BE-0	LAMAR MEDIA CORP			1	4FE	12,759,110	99.0000	12,759,120	12,888,000	12,769,879		10,457			5.000	5.769	MN	107,400	544,400	07/24/2014	05/01/2023
521615-AA-2	LEA POWER PARTNERS 2033			2	3FE	3,721,610	113.5550	4,823,077	4,247,356	3,807,038		16,712			6.595	8.231	MJSD	12,449	278,642	09/10/2008	06/15/2033
521865-AS-4	LEAR CORP			1	3FE	6,629,833	105.2500	6,241,325	5,930,000	6,196,831		(122,817)			8.125	5.708	MS	141,867	481,813	03/14/2011	03/15/2020
521865-AV-7	LEAR CORP			1	3FE	9,825,925	102.2500	10,005,163	9,785,000	9,822,797		(3,128)			5.375	5.753	MS	154,861	264,433	04/09/2014	03/15/2024
521865-AX-3	LEAR CORP			1	3FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					5.250	5.888	JJ	5,833		11/18/2014	01/15/2025
521865-AU-9	LEAR CORPORATION			1	3FE	12,082,721	99.7500	12,418,875	12,450,000	12,102,788		20,068			4.750	6.267	JJ	272,690	295,688	05/30/2014	01/15/2023
524660-AV-9	LEGGETT & PLATT INC				2FE	16,856,180	102.4520	17,416,840	17,000,000	16,988,810		17,297			5.000	5.109	FA	321,111	850,000	08/09/2005	08/15/2015
524660-AW-7	LEGGETT & PLATT INC			1	2FE	9,970,600	100.6330	10,063,320	10,000,000	9,976,714		2,631			3.400	3.436	FA	128,444	340,000	08/08/2012	08/15/2022
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC			4	6Z	6,105	14.6250	6,054	41,392	6,054	(158)	106			11.535	11.535	JD			11/18/2014	12/31/2017
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC	LS		4	6Z	4,376,196	14.6250	4,124,250	28,200,000	4,124,250	(228,203)	(23,743)			11.535	11.535	JD			11/18/2014	12/31/2017
526057-AW-4	LENNAR CORP				3FE	15,006,050	105.2500	15,787,500	15,000,000	15,466,127		(307,775)			6.500	6.481	JD	43,333	975,000	03/09/2011	04/15/2016
526057-BN-3	LENNAR CORPORATION			13	3FE	8,322,581	98.0000	8,575,000	8,750,000	8,361,070		35,203			4.750	5.522	MN	53,108	415,625	02/27/2014	11/15/2022
52729K-AL-0	LEVEL 3 FINANCING INC TERM LOAN B5			2	3FE	2,977,500	99.9690	2,999,070	3,000,000	2,977,658		158			4.500	4.608	JAJO	8,250		12/10/2014	01/31/2022
52736R-BB-7	LEVI STRAUSS & CO			1	3FE	3,602,400	105.0000	3,522,750	3,355,000	3,507,512		(69,868)			7.625	5.234	MN	32,688	255,819	08/20/2013	05/15/2020
52736R-BB-7	LEVI STRAUSS & CO	LS		1	3FE	8,997,700	105.0000	9,124,500	8,690,000	8,853,318		(41,627)			7.625	7.416	MN	84,667	662,613	03/14/2011	05/15/2020
52736R-BD-3	LEVI STRAUSS & CO			1	3FE	1,077,545	107.5000	1,075,000	1,000,000	1,061,377		(10,582)			6.875	5.438	MN	11,458	68,750	06/13/2013	05/01/2022
529897-AF-7	LIBBEY GLASS INC TLB			2	4FE	1,983,775	98.3130	1,956,429	1,990,000	1,984,231		456			3.750	1.939	JAJO	17,413	29,777	06/23/2014	04/09/2021
53079E-AV-6	LIBERTY MUTUAL GROUP				2FE	6,614,663	108.9300	7,361,503	6,758,000	6,657,878		12,808			5.000	5.290	JD	28,158	337,900	05/18/2011	06/01/2021
53079E-AV-6	LIBERTY MUTUAL GROUP	M			2FE	5,130,817	108.9300	5,710,121	5,242,000	5,164,338		9,934			5.000	5.290	JD	21,842	262,100	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC				2FE	3,987,560	108.1870	4,327,476	4,000,000	3,990,298		1,072			4.950	4.985	MN	33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC	R			2FE	12,991,420	103.0480	13,396,227	13,000,000	12,992,277		745			4.250	4.257	JD	24,556	552,500	10/31/2013	06/15/2023
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	10,379,231	100.5330	10,168,923	10,115,000	10,125,131		(59,871)			4.400	3.800	MS	148,353	445,060	06/17/2010	03/01/2015
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	16,040,000	105.5000	16,352,500	15,500,000	15,627,234		(31,339)			6.625	6.353	AO	256,719	1,026,875	04/02/2012	10/01/2020
532716-AM-9	LIMITED BRANDS INC				3FE	200,000	110.0000	220,000	200,000	200,000					6.900	6.898	JJ	6,363	13,800	06/02/2010	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	5,626,813	118.5000	5,925,000	5,000,000	5,372,819		(70,216)			8.500	6.547	JD	18,889	425,000	03/14/2011	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	4,016,750	113.5000	4,347,050	3,830,000	3,951,266		(18,745)			7.000	6.294	MN	44,683	268,100	03/10/2011	05/01/2020
532716-AT-4	LIMITED BRANDS INC				3FE	4,000,000	112.5000	4,500,000	4,000,000	4,000,000					6.625	6.625	AO	66,250	265,000	03/22/2011	04/01/2021
534187-AW-9	LINCOLN NATIONAL CORP				2FE	2,233,150	126.8740	2,854,663	2,250,000	2,234,888		290			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037

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
501889-AB-5	LKQ CORP			1	3FE	1,659,213	96.0000	1,680,000	1,750,000	1,664,526		5,313			4.750	6.758	MN	10,622	83,125	04/30/2014	05/15/2023
539830-AR-0	LOCKHEED MARTIN CORP				2FE	6,691,980	130.5370	7,832,226	6,000,000	6,640,371		(15,468)			6.150	5.314	MS	123,000	369,000	06/03/2011	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				2FE	8,065,760	109.0040	8,720,296	8,000,000	8,039,599		(7,197)			4.250	4.136	MN	43,444	340,000	02/22/2011	11/15/2019
539830-AU-3	LOCKHEED MARTIN CORP				2FE	7,933,840	123.3830	9,870,664	8,000,000	7,938,974		1,119			5.500	5.554	MN	56,222	440,000	11/13/2009	11/15/2039
539830-AZ-2	LOCKHEED MARTIN CORP		R		1FE	19,855,800	111.6500	22,330,020	20,000,000	19,863,460		2,443			4.850	4.901	MS	285,611	970,000	09/06/2011	09/15/2041
543859-AK-8	LOCKHEED MARTIN CORP				2FE	9,245,200	133.9110	13,391,060	10,000,000	9,512,554		31,353			8.375	9.155	JD	37,222	837,500	05/09/2000	06/15/2024
540424-AP-3	LOEWS CORP				1FE	10,774,324	122.6130	13,540,154	11,043,000	10,796,067		6,076			6.000	6.196	FA	276,075	662,580	02/02/2011	02/01/2035
540424-AP-3	LOEWS CORP		LS		1FE	821,514	122.6130	1,032,401	842,000	823,172		463			6.000	6.196	FA	21,050	50,520	02/02/2011	02/01/2035
546268-AG-8	LOUISIANA LAND & EXPLOR				1FE	474,045	129.6020	648,009	500,000	484,355		1,157			7.650	8.149	JD	3,188	38,250	07/24/2000	12/01/2023
548661-AK-3	LOWE'S COMPANIES INC		R		1FE	10,465,300	126.6920	12,669,240	10,000,000	10,345,729		(14,920)			6.500	6.131	MS	191,389	650,000	06/25/2004	03/15/2029
548661-CP-0	LOWE'S COMPANIES INC				1FE	4,979,350	139.0200	6,951,020	5,000,000	4,981,407		343			6.650	6.688	MS	97,903	332,500	09/06/2007	09/15/2037
548661-CT-2	LOWE'S COMPANIES INC		0	1	1FE	20,948,800	107.4930	21,498,580	20,000,000	20,649,992		(92,012)			3.750	3.163	AO	158,333	750,000	08/15/2011	04/15/2021
548661-CT-2	LOWE'S COMPANIES INC		R	1	1FE	10,452,700	107.4930	10,749,290	10,000,000	10,309,799		(43,812)			3.750	3.190	AO	79,167	375,000	08/09/2011	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	3,997,080	107.1170	4,284,660	4,000,000	3,997,874		266			3.800	3.799	MN	19,422	152,000	11/16/2011	11/15/2021
548661-CX-3	LOWE'S COMPANIES INC			1	1FE	5,004,000	111.2230	5,561,140	5,000,000	5,003,818		(71)			4.650	4.639	AO	49,083	232,500	04/24/2012	04/15/2042
50218U-AC-0	LTCG HLDG CORP (LONG TERM CARE) TL			2	4FE	7,761,000	97.7500	7,624,500	7,800,000	7,763,576		2,576			6.000	6.242	MJSD	1,300	261,383	06/16/2014	06/06/2020
50247V-AA-7	LYB INTL FINANCE BV		E		2FE	4,562,871	102.2940	4,730,084	4,624,000	4,570,300		5,141			4.000	4.162	JJ	85,287	184,446	07/11/2013	07/15/2023
50247V-AA-7	LYB INTL FINANCE BV		LS	E	2FE	1,357,809	102.2940	1,407,568	1,376,000	1,360,020		1,530			4.000	4.162	JJ	25,380	54,887	07/11/2013	07/15/2023
55181W-AA-2	LYNX I CORP			R	3FE	600,000	103.2500	619,500	600,000	600,000					5.375	6.197	AO	6,808	32,250	02/07/2013	04/15/2021
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	9,918,900	103.9370	10,393,710	10,000,000	9,939,716		7,289			3.875	3.977	JJ	178,681	387,500	01/10/2012	01/15/2022
55907R-AA-6	MAGELLAN MIDSTREAM PARTN				2FE	5,204,700	107.9020	5,395,100	5,000,000	5,139,983		(20,148)			4.250	3.731	FA	88,542	212,500	08/17/2011	02/01/2021
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		R		2FE	9,963,300	107.9020	10,790,200	10,000,000	9,976,727		3,283			4.250	4.280	FA	177,083	425,000	08/04/2010	02/01/2021
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	10,377,450	116.8510	11,685,050	10,000,000	10,197,762		(37,452)			6.550	6.090	JJ	302,028	655,000	08/05/2009	07/15/2019
L6232U-AD-9	MALLINCKRODT INT'L FINANCE INCREM TLB1			E	2	3FE	1,488,769	97.8750	1,464,455	1,496,250	1,489,120		351			3.500	3.633	MJSD	6,983	11,375	08/28/2014	03/19/2021
563571-AH-1	MANITOWOC COMPANY INC			1	3FE	991,650	108.0000	1,080,000	1,000,000	994,319		723			8.500	9.473	MN	14,167	85,000	10/13/2010	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC			1	4FE	380,000	101.5000	385,700	380,000	380,000					5.875	6.368	AO	4,713	22,325	10/04/2012	10/15/2022
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	12,417,000	103.7650	12,884,488	12,417,000	12,417,000					5.585	5.585	JD	5,779	693,489	12/28/2005	12/28/2020
565849-AD-8	MARATHON OIL CORP				2FE	1,489,980	110.2270	1,653,402	1,500,000	1,496,627		1,096			6.000	6.099	AO	22,500	90,000	09/20/2007	10/01/2017
565849-AD-8	MARATHON OIL CORP		R		2FE	2,970,351	110.2270	3,306,804	3,000,000	2,989,412		3,437			6.000	6.099	AO	45,000	180,000	06/27/2008	10/01/2017
565849-AE-6	MARATHON OIL CORP				2FE	3,992,160	117.7800	4,711,208	4,000,000	3,992,943		131			6.600	6.621	AO	66,000	264,000	09/20/2007	10/01/2037
565849-AE-6	MARATHON OIL CORP		LS		2FE	998,040	117.7800	1,177,802	1,000,000	998,236		33			6.600	6.621	AO	16,500	66,000	09/20/2007	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP			1	2FE	4,957,750	119.0180	5,950,915	5,000,000	4,959,784		569			6.500	6.605	MS	108,333	325,000	01/27/2011	03/01/2041
570535-AK-0	MARKEL CORPORATION				2FE	7,488,900	109.8140	8,236,020	7,500,000	7,491,190		950			4.900	4.917	JJ	183,750	367,500	06/27/2012	07/01/2022
570506-AM-7	MARKWEST ENERGY PART/FIN			1	3FE	5,085,000	104.0000	5,200,000	5,000,000	5,046,063		(10,300)			6.750	6.915	MN	56,250	337,500	10/27/2010	11/01/2020
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	256,875	103.5000	258,750	250,000	254,849		(823)			6.250	6.161	JD	694	15,625	05/31/2012	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	5,050,000	101.2500	5,062,500	5,000,000	5,043,410		(6,468)			5.500	5.877	FA	103,889	275,000	12/19/2013	02/15/2023
570506-AS-4	MARKWEST ENERGY PARTNERS LP			1	3FE	100,000	97.7500	97,750	100,000	100,000					4.875	4.875	JD	542		11/18/2014	12/01/2024
570506-AS-4	MARKWEST ENERGY PARTNERS LP		LS	1	3FE	900,000	97.7500	879,750	900,000	900,000					4.875	4.875	JD	4,875		11/18/2014	12/01/2024
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	4,951,500	102.6530	5,132,640	5,000,000	4,969,725		6,698			3.000	3.167	MS	50,000	150,000	03/09/2012	03/01/2019
571903-AL-7	MARRIOTT INTERNATIONAL INC			1	2FE	8,942,310	102.3780	9,214,020	9,000,000	8,951,633		7,422			3.375	3.511	AO	64,125	318,938	09/24/2013	10/15/2020
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,748,758	113.3640	1,983,868	1,750,000	1,749,499		132			6.600	6.595	AO	24,383	115,500	04/16/2008	04/15/2018
574599-BG-0	MASCO CORP				3FE	3,123,750	115.5000	3,465,000	3,000,000	3,079,994		(12,545)			7.125	6.512	MS	62,938	213,750	03/08/2011	03/15/2020
574599-BH-8	MASCO CORP				3FE	7,947,250	111.0000	8,769,000	7,900,000	7,940,647		(4,547)			5.950	5.863	MS	138,404	470,050	07/09/2013	03/15/2022
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE			1	5	1,049,317	12.0000	1,074,372	8,953,100	1,074,372		(282,847)	3,247,514		0.000	0.000	JUL			07/01/2013	07/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC		R		1FE	4,983,300	130.7750	6,538,755	5,000,000	4,984,523		268			5.900	5.921	MN	37,694	295,000	11/10/2009	11/15/2039
577081-AT-9	MATTEL INC		R		2FE	5,986,500	106.8090	6,408,515	6,000,000	5,991,541		1,268			4.350	4.382	AO	65,250	261,000	09/23/2010	10/01/2020
577081-AY-8	MATTEL INC			1	2FE	2,495,300	98.4060	2,460,160	2,500,000	2,496,046		416			3.150	3.181	MS	23,188	78,750	03/04/2013	03/15/2023
577081-AY-8	MATTEL INC		R	1	2FE	2,495,300	98.4060	2,460,160	2,500,000	2,496,046		416			3.150	3.181	MS	23,188	78,750	03/04/2013	03/15/2023
57772K-AB-7	MAXIM INTEGRATED PRODUCT			1	2FE	19,775,800	98.5350	19,707,040	20,000,000	19,810,399		19,625			3.375	3.509	MS	198,750	675,000	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES		R		2FE	3,839,798	119.1810	5,959,040	5,000,000	4,226,167		122,333			8.500	13.242	JD	35,417	425,000	03/23/2005	06/01/2019
58013M-EL-4	MCDONALD'S CORP				1FE	7,952,880	107.0330	8,562,656	8,000,000	7,967,960		4,373			3.625	3.696	MN	33,028	290,000	05/17/2011	05/20/2021
581557-AM-7	MCKESSON CORP				2FE	3,197,610	135.1730	4,055,196	3,000,000	3,137,910		(6,963)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AV-7	MCKESSON HBOC INC				2FE	20,924,175	108.5990	21,176,727	19,500,000	19,989,957		(210,910)			5.700	4.469	MS	370,500	1,111,500	04/09/2010	03/01/2017
552690-A@-8	MDU RESOURCES GROUP INC		R		2	19,500,000	115.0000	22,425,000	19,500,000	19,500,000					6.330	6.330	FA	435,451	1,234,350	08/24/2006	08/24/2026
15135#-BD-3	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	10,000,000	104.2880	10,428,766	10,000,000	10,000,000					5.440	5.440	FA	226,667	544,000	02/01/2006	02/01/2016
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	9,964,900	109.9000	10,989,950	10,000,000	9,980,887		3,423			4.900	4.938	MN	81,667	490,000	10/29/2009	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C		R		2FE	1,999,460	123.1080	2,462,152	2,000,000	1,999,500		9			5.900	5.897	MN	19,667	118,000	10/29/2009	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
583491-AA-3	MECCANICA HOLDINGS USA		R		3FE	8,563,760	109.0000	8,720,000	8,000,000	8,300,396		(57,123)			6.250	5.307	JJ	230,556	500,000	11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA		R		3FE	6,910,960	103.0000	7,210,000	7,000,000	6,916,414		1,169			7.375	7.482	JJ	238,049	516,250	07/08/2009	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA		R		3FE	3,993,440	95.0000	3,800,000	4,000,000	3,993,893		99			6.250	6.137	JJ	115,278	250,000	01/15/2040	01/15/2040
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	14,885,283	101.3130	14,943,609	14,750,000	14,770,419		(28,447)			2.750	2.558	MS	119,434	405,625	10/22/2010	09/15/2015
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	10,142,744	102.5000	10,045,000	9,800,000	10,095,090		(34,796)			6.375	6.098	AO	156,188	567,375	04/24/2014	04/01/2023
58445M-AP-7	MEDIACOM LLC/US			1	4FE	4,149,805	106.7500	4,216,625	3,950,000	4,114,149		(26,417)			7.250	6.546	FA	108,186	286,375	08/19/2013	02/15/2022
585055-AW-6	MEDTRONIC INC		R	1	1FE	4,991,850	101.9430	5,097,135	5,000,000	4,992,234		143			4.500	4.507	MS	66,250	225,000	03/14/2012	03/15/2042
585055-AZ-9	MEDTRONIC INC			1	1FE	2,992,950	97.2300	2,916,897	3,000,000	2,994,055		633			2.750	2.781	AO	20,625	82,500	03/19/2013	04/01/2023
585055-AZ-9	MEDTRONIC INC		R	1	1FE	997,650	97.2300	972,299	1,000,000	998,018		211			2.750	2.781	AO	6,875	27,500	03/19/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			1	1FE	4,990,300	103.8040	5,190,185	5,000,000	4,990,987		687			3.625	3.671	MS	53,368	99,688	02/20/2014	03/15/2024
585055-BC-9	MEDTRONIC INC		LS	1	1FE	9,980,600	103.8040	10,380,370	10,000,000	9,981,974		1,374			3.625	3.671	MS	106,736	199,375	02/20/2014	03/15/2024
585055-BL-9	MEDTRONIC INC		R		1FE	5,039,450	101.2680	5,063,380	5,000,000	5,039,328		(122)			3.150	2.934	MS	9,188		12/17/2014	03/15/2022
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
58711P-AL-6	MEN'S WEARHOUSE TLB			2	3FE	2,962,575	99.3750	2,973,797	2,992,500	2,963,643		1,068			4.500	4.765	MJSD	22,070	16,653	09/26/2014	06/18/2021
589331-AD-9	MERCK & CO INC				1FE	5,467,446	134.7870	8,154,583	6,050,000	5,585,671		20,434			6.400	7.210	MS	129,067	387,200	10/13/2000	03/01/2028
589331-AQ-0	MERCK & CO INC		R		1FE	5,936,850	130.8510	6,542,545	5,000,000	5,876,456		(18,915)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039
59001A-AN-2	MERITAGE HOMES CORP				3FE	8,295,940	107.5000	8,813,925	8,199,000	8,367,531		14,287			7.150	6.728	AO	123,759	300,229	12/18/2014	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				3FE	2,880,500	106.0000	2,899,100	2,735,000	2,861,602		(13,494)			7.000	6.193	AO	47,863	191,450	10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	3FE	310,000	100.0000	310,000	310,000	310,000					4.500	4.479	MS	4,650	13,950	05/23/2013	03/01/2018
590188-4M-7	MERRILL LYNCH & CO				2FE	3,056,220	105.8930	3,176,778	3,000,000	3,009,947		(6,766)			6.050	5.794	MN	22,688	181,500	08/16/2006	05/16/2016
L6346#-AB-9	MESSER GROUP (FINANCE SA) SR SECD NTS SE		F		2	6,340,000	102.2080	6,479,962	6,340,000	6,340,000					5.460	5.460	FA	143,273	346,164	08/02/2005	08/02/2015
F6132#-AB-4	MESSER GROUP (FRANCE) SR SECD NTS SER B		F		2	2,160,000	102.2080	2,207,684	2,160,000	2,160,000					5.460	5.460	FA	48,812	117,936	08/02/2005	08/02/2015
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
59151K-AG-3	METHANEX CORP		A		2FE	7,969,200	107.4220	8,593,728	8,000,000	7,976,378		2,648			5.250	5.306	MS	140,000	420,000	02/21/2012	03/01/2022
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
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN TL			2	4FE	2,272,500	98.5000	2,216,250	2,250,000	2,271,493		(1,007)			5.125	1.812	MJSD	320	46,585	09/15/2014	06/26/2020
591894-BY-5	METROPOLITAN EDISON			1	2FE	4,992,900	99.4760	4,973,795	5,000,000	4,994,000		621			3.500	3.518	MS	51,528	175,000	03/12/2013	03/15/2023
591894-BY-5	METROPOLITAN EDISON		R	1	2FE	3,495,030	99.4760	3,481,657	3,500,000	3,495,800		435			3.500	3.518	MS	36,069	122,500	03/12/2013	03/15/2023
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE		D		1Z	15,759,000	162.5740	14,631,624	15,759,000	14,033,337				(873,002)	4.860	4.860	AO	134,510	720,400	04/20/2006	04/20/2016
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN			2	3FE	1,945,718	98.0000	1,920,800	1,960,000	1,946,090		4,009			2.919	3.277	MJSD	159	57,999	11/29/2013	12/20/2017
552953-CA-7	MGM RESORTS INTL				4FE	5,038,125	105.0000	4,987,500	4,750,000	5,005,844		(24,422)			6.625	5.683	JD	13,986	314,688	04/07/2014	12/15/2021
45567Y-AB-1	MH SUB I LLC (MICRO HLDGS) 1ST LIEN TL			2	4FE	2,309,123	98.3330	2,292,750	2,331,618	2,310,037		914			0.000	5.077	MJSD	30,117	10,568	09/30/2014	07/08/2021
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL			2	4FE	2,992,500	98.1250	2,936,391	2,992,500	2,992,510		10			4.000	4.075	FMAN	30,054	23,938	07/28/2014	01/28/2020
594918-AH-7	MICROSOFT CORP				1FE	16,576,670	104.2550	18,045,550	17,309,000	16,838,726		72,088			3.000	3.531	AO	129,818	519,270	03/11/2011	10/01/2020
594918-AH-7	MICROSOFT CORP		LS		1FE	16,069,970	104.2550	17,401,252	16,691,000	16,292,866		61,074			3.000	3.466	AO	125,183	500,730	03/11/2011	10/01/2020
594918-AJ-3	MICROSOFT CORP				1FE	8,783,000	110.8020	11,080,200	10,000,000	8,856,794		20,410			4.500	5.321	AO	112,500	450,000	02/04/2011	10/01/2040
594918-AJ-3	MICROSOFT CORP		R		1FE	11,387,790	110.8020	11,856,922	10,701,000	11,344,150		(13,836)			4.500	4.119	AO	120,386	481,545	09/07/2011	10/01/2040
594918-AL-8	MICROSOFT CORP				1FE	9,974,700	109.9110	10,991,120	10,000,000	9,983,383		2,358			4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP				1FE	4,957,700	122.6850	6,134,230	5,000,000	4,960,192		689			5.300	5.357	FA	105,264	265,000	02/03/2011	02/08/2041
594918-AM-6	MICROSOFT CORP		R		1FE	22,761,400	122.6850	24,536,920	20,000,000	22,595,447		(51,839)			5.300	4.454	FA	421,056	1,060,000	08/15/2011	02/08/2041
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	5,497,635	125.6330	6,909,832	5,500,000	5,497,957		46			6.125	6.128	AO	84,219	336,875	03/21/2006	04/01/2036
59565X-AA-8	MIDCONTINENT COMM & FIN			1	4FE	8,195,000	101.0000	8,080,000	8,000,000	8,166,259		(26,064)			6.250	6.796	FA	208,333	407,118	03/18/2014	08/01/2021
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		R		2FE	45,153,600	107.0160	48,321,757	45,153,600	45,153,600					6.000	6.000	MS	797,714	2,681,172	08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		R	2	2FE	4,935,455	103.0100	5,084,017	4,935,455	4,935,455					5.250	5.250	MS	76,294	245,436	10/01/2013	03/15/2025
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
605417-BZ-6	MISSISSIPPI POWER CO		R		1FE	9,944,500	101.3610	10,136,140	10,000,000	9,947,235		1,010			4.250	4.287	MS	125,139	425,000	03/05/2012	03/15/2042
608190-AH-7	MOHAWK INDUSTRIES INC			3	2FE	1,847,183	104.7220	1,913,276	1,827,000	1,831,569		(4,203)			6.125	6.505	JJ	51,600	111,904	07/26/2010	01/15/2016
608190-AH-7	MOHAWK INDUSTRIES INC		R	3	2FE	2,024,375	104.7220	2,068,265	1,975,000	1,985,627		(9,673)			6.125	6.327	JJ	55,780	137,047	07/20/2010	01/15/2016
609207-AB-1	MONDELEZ INTERNATIONAL INC			1	2FE	1,997,840	104.6270	2,092,534	2,000,000	1,998,011		171			4.000	4.034	FA	33,333	43,333	01/09/2014	02/01/2024
609207-AB-1	MONDELEZ INTERNATIONAL INC		R	1	2FE	2,996,760	104.6270	3,138,801	3,000,000	2,997,017		257			4.000	4.034	FA	50,000	65,000	01/09/2014	02/01/2024
609350-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN			2	4FE	2,956,562	91.4500	2,695,489	2,947,500	2,955,338		(1,244)			4.250	4.372	MJSD	348	133,952	05/01/2013	03/27/2020
61746B-DJ-2	MORGAN STANLEY		R		1FE	7,970,960	102.5820	8,206,568	8,000,000	7,975,546		2,517			3.750	3.794	FA	105,000	300,000	02/20/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY				1FE	7,929,920	102.6040	8,208,288	8,000,000	7,933,836		3,916			3.875	3.983	AO	53,389	155,861	04/23/2014	04/29/2024
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	9,980,400	111.5790	11,157,890	10,000,000	9,988,749		1,874			5.750	5.784	JJ	265,139	575,000	01/06/2010	01/15/2020
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC				2FE	3,689,199	106.3040	3,921,771	3,689,199	3,689,199					6.560	6.560	JD	10,756	239,668	03/25/2010	03/25/2030
55354G-AA-8	MSCI INC			1	3FE	1,779,763	103.5000	1,821,600	1,760,000	1,779,529		(233)			5.250	5.440	MN	10,523		11/10/2014	11/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
62402X-BE-0	MT FUEL SUPPLY				1FE	7,000,000	110.4930	7,734,482	7,000,000	6,970,204		9,515			6.850	6.850	AO	119,875	479,500	10/03/1997	10/10/2017
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2			2	3FE	3,552,912	98.1140	3,509,010	3,576,462	3,556,797		3,873			3.750	6.804	MJSD	8,196	137,598	03/15/2013	06/29/2018
C58648-AD-1	MULLEN GROUP SERIES D		C		2	18,696,581	89.1720	18,726,217	18,696,581	18,130,801				(1,633,905)	5.760	5.760	JD	2,901	1,656,259	06/29/2006	06/30/2018
626717-AA-0	MURPHY OIL CORP				2FE	4,353,934	115.7120	4,715,252	4,075,000	4,310,828		(9,796)			7.050	6.420	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4	MURPHY OIL CORP	R		1	2FE	997,860	91.9250	919,254	1,000,000	998,339		189			4.000	4.045	JD	3,333	40,000	05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORP	R		1	2FE	4,979,700	89.7510	4,487,565	5,000,000	4,983,336		1,778			3.700	3.752	JD	15,417	185,000	11/27/2012	12/01/2022
628530-AL-1	MYLAN INC			1	2FE	2,033,645	106.5200	1,970,611	1,850,000	1,926,058		(30,379)			7.875	6.116	JJ	67,178	145,688	03/02/2011	07/15/2020
628530-AL-1	MYLAN INC	R		1	2FE	3,087,000	106.5200	2,982,546	2,800,000	2,934,908		(43,759)			7.875	5.953	JJ	101,675	220,500	04/14/2011	07/15/2020
629527-AU-6	NABISCO INC UNSEC SUB				2FE	874,412	102.4080	1,024,082	1,000,000	993,215		13,992			7.550	9.105	JD	3,356	75,500	07/24/2000	06/15/2015
629568-AX-4	NABORS INDUSTRIES INC				2FE	12,013,860	93.9540	11,274,504	12,000,000	12,014,414		(1,867)			4.625	4.634	MS	163,417	555,000	01/31/2013	09/15/2021
629568-AX-4	NABORS INDUSTRIES INC	R			2FE	5,135,400	93.9540	4,697,710	5,000,000	5,109,384		(13,832)			4.625	4.246	MS	68,090	231,250	01/29/2013	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		F	2	1FE	8,817,319	111.2500	10,032,080	9,017,600	8,866,503		5,791			6.267	6.154	JD	1,570	561,392	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33	R	F	2	1FE	25,000,000	111.7500	27,937,500	25,000,000	25,000,000					6.067	6.067	JD	4,213	1,516,750	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC	R			1FE	5,000,000	107.3700	5,368,520	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
631103-AE-8	NASDAQ OMX GROUP				2FE	4,062,840	108.8440	4,353,764	4,000,000	4,029,876		(8,887)			5.250	5.036	JJ	96,250	210,000	01/03/2011	01/16/2018
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	20,006,600	102.2010	20,440,160	20,000,000	20,002,453		(1,325)			2.200	2.193	AO	88,000	440,000	10/13/2011	10/19/2016
635300-AE-9	NATIONAL CINEMEDIA LLC			1	3FE	3,341,775	100.0000	3,300,000	3,300,000	3,334,093		(5,452)			6.000	6.028	AO	41,800	198,000	08/02/2013	04/15/2022
195674-H#-6	NATIONAL GRID / COLONIAL GAS	R			1	19,000,000	120.0000	22,800,000	19,000,000	18,965,792		3,107			8.800	8.800	JD	4,644	1,672,000	12/31/1998	07/01/2022
743753-C@-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV	R			1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.630	9.631	MN	41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /	R			1FE	7,500,000	120.0000	9,000,000	7,500,000	7,367,610		11,531			8.460	8.462	MS	160,388	634,500	12/31/1998	09/30/2022
637071-AJ-0	NATIONAL OILWELL VARCO I			1	1FE	4,982,000	94.0040	4,700,220	5,000,000	4,985,410		1,637			2.600	2.652	JD	10,833	130,000	11/15/2012	12/01/2022
637071-AJ-0	NATIONAL OILWELL VARCO I	R		1	1FE	4,982,000	94.0040	4,700,220	5,000,000	4,985,410		1,637			2.600	2.652	JD	10,833	130,000	11/15/2012	12/01/2022
637432-LH-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,727,799	95.9600	1,829,956	1,907,000	1,829,956		15,165			0.000	0.834	NA			02/01/2008	12/15/2019
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,718,784	95.2780	1,817,902	1,908,000	1,817,902		14,706			0.000	0.814	NA			02/01/2008	12/15/2020
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,681,101	93.4460	1,782,946	1,908,000	1,782,946		15,128			0.000	0.854	NA			02/01/2008	12/15/2022
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	124.4710	6,223,550	5,000,000	5,050,346		(3,080)			7.375	7.485	FA	153,646	368,750	07/17/1997	06/13/2025
636274-AC-6	NATL GRID PLC		F		2FE	2,011,120	107.9450	2,158,896	2,000,000	2,002,880		(1,682)			6.300	6.201	FA	52,500	126,000	05/14/2009	08/01/2016
63938C-AA-6	NAVIENT CORP				3FE	1,788,570	98.1250	1,766,250	1,800,000	1,788,823		253			5.000	5.098	AO	13,750		11/03/2014	10/26/2020
63938C-AB-4	NAVIENT CORP				3FE	4,953,750	95.2500	4,762,500	5,000,000	4,954,277		527			5.875	5.976	AO	44,878		11/03/2014	10/25/2024
63946B-AD-2	NBC UNIVERSAL				1FE	14,976,750	113.4800	17,022,015	15,000,000	14,986,149		2,205			5.150	5.170	AO	130,896	772,500	04/27/2010	04/30/2020
63946B-AE-0	NBC UNIVERSAL				1FE	10,555,200	109.9800	10,997,970	10,000,000	10,384,725		(53,831)			4.375	3.680	AO	109,375	437,500	09/08/2011	04/01/2021
63946B-AF-7	NBC UNIVERSAL				1FE	4,998,650	133.9790	6,698,965	5,000,000	4,998,732		20			6.400	6.402	AO	54,222	320,000	04/27/2010	04/30/2040
63946B-AG-5	NBC UNIVERSAL				1FE	4,986,050	128.5920	6,429,575	5,000,000	4,986,839		204			5.950	5.967	AO	74,375	297,500	09/27/2010	04/01/2041
62886E-AH-1	NCR CORP			1	3FE	10,065,268	97.0000	9,894,000	10,200,000	10,085,147		15,849			4.625	5.665	FA	178,217	471,750	11/27/2013	02/15/2021
62886E-AJ-7	NCR CORP			1	3FE	17,446,423	97.5000	17,098,575	17,537,000	17,457,921		6,952			5.000	5.774	JJ	404,325	614,175	07/23/2014	07/15/2022
62886E-AR-9	NCR CORP			1	3FE	828,393	102.7500	822,000	800,000	826,340		(2,053)			5.875	5.525	JD	2,089	23,500	07/23/2014	12/15/2021
62886E-AS-7	NCR CORP			1	3FE	3,673,123	104.0000	3,640,000	3,500,000	3,663,210		(9,912)			6.375	5.759	JD	9,917	111,563	07/23/2014	12/15/2023
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A	R		2	2FE	34,539,952	109.8680	37,948,385	34,539,952	34,539,952		26,137			6.210	6.210	MJSD	5,958	2,116,762	01/25/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B				2FE	10,000,000	114.6810	11,468,052	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	818,750	01/25/2008	07/15/2027
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	2FE	1,700,000	105.2500	1,789,250	1,700,000	1,700,000					5.875	6.379	MS	29,408	99,875	03/12/2012	03/15/2022
641423-BW-7	NEVADA POWER CO				1FE	2,487,145	115.8650	2,896,615	2,500,000	2,494,181		1,397			6.500	6.575	FA	67,708	162,500	06/10/2009	08/01/2018
641423-BY-3	NEVADA POWER CO				1FE	4,995,850	119.3030	5,965,150	5,000,000	4,997,903		414			7.125	7.172	MS	104,896	356,250	02/25/2009	03/15/2019
65120F-AA-2	NEWCREST FINANCE PTY LTD		F		2FE	11,290,435	95.0280	10,741,943	11,304,000	11,294,055		1,212			4.450	4.465	MN	64,276	503,028	11/07/2011	11/15/2021
65120F-AA-2	NEWCREST FINANCE PTY LTD	LS	F		2FE	695,165	95.0280	661,393	696,000	695,388		75			4.450	4.465	MN	3,958	30,972	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD		F		2FE	1,988,380	90.2260	1,804,510	2,000,000	1,990,585		1,005			4.200	4.272	AO	21,000	84,000	09/24/2012	10/01/2022
65120F-AC-8	NEWCREST FINANCE PTY LTD	R	F		2FE	4,970,950	90.2260	4,511,275	5,000,000	4,976,463		2,514			4.200	4.272	AO	52,500	210,000	09/24/2012	10/01/2022
651229-AM-8	NEWELL RUBBERMAID INC			1	2FE	4,984,100	103.6470	5,182,345	5,000,000	4,987,567		1,403			4.000	4.042	JD	8,889	200,000	06/11/2012	06/15/2022
651229-AM-8	NEWELL RUBBERMAID INC	R		1	2FE	4,984,100	103.6470	5,182,345	5,000,000	4,987,567		1,403			4.000	4.042	JD	8,889	200,000	06/11/2012	06/15/2022
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	7,439,440	101.5000	7,360,780	7,252,000	7,360,506		(22,969)			6.875	10.907	FA	209,231	364,375	12/30/2014	02/01/2020
651290-AP-3	NEWFIELD EXPLORATION CO				3FE	941,719	99.0000	866,250	875,000	930,404		(6,461)			5.750	4.688	JJ	21,103	50,313	03/14/2013	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO				3FE	2,035,000	98.9380	1,978,750	2,000,000	2,030,729		(2,445)			5.625	5.418	JJ	56,250	112,500	03/14/2013	07/01/2024
651587-AF-4	NEWMARKET CORP	R			2FE	4,991,752	102.1600	5,108,015	5,000,000	4,992,960		734			4.100	4.119	JD	9,111	205,000	04/30/2013	12/15/2022
651639-AM-8	NEWMONT MINING CORP				2FE	10,322,700	101.4350	10,143,530	10,000,000	10,304,687		(5,607)			6.250	6.030	AO	156,250	625,000	04/26/2011	10/01/2039
651639-AP-1	NEWMONT MINING CORP			1	2FE	6,939,940	87.0990	6,096,909	7,000,000	6,942,603		988			4.875	4.937	MS	100,479	341,250	03/05/2012	03/15/2042
652478-AR-9	NEWS AMERICA HOLDINGS				2FE	6,524,280	129.0550	7,743,294	6,000,000	6,346,415		(26,821)			7.750	6.882	JJ	207,958	465,000	08/01/2006	01/20/2024
652482-AJ-9	NEWS AMERICA INC				2FE	10,714,100	128.4670	12,846,700	10,000,000	10,540,264		(24,525)			7.300	6.681	AO	123,694	730,000	11/15/2005	04/30/2028
652482-BJ-8	NEWS AMERICA INC				2FE	6,118,130	127.6890	8,299,811	6,500,000	6,169,461		7,553			6.200	6.673	JD	17,911	403,000	05/16/2006	12/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
652482-BL-3	NEWS AMERICA INC				2FE	16,987,850	130.5160	22,840,300	17,500,000	17,051,167		9,353			6.400	6.633	JD	49,778	1,120,000	05/04/2006	12/15/2035
65334H-AE-2	NEXEN INC	R	A		1FE	2,899,380	117.4310	3,522,921	3,000,000	2,907,289		2,275			5.875	6.144	MS	54,344	176,250	03/18/2011	03/10/2035
65334H-AG-7	NEXEN INC	R	A		1FE	5,099,400	124.5550	6,227,740	5,000,000	5,092,898		(1,873)			6.400	6.244	MN	40,889	320,000	03/18/2011	05/15/2037
65334H-AJ-1	NEXEN INC		A		1FE	7,955,600	138.7850	11,102,800	8,000,000	7,958,266		576			7.500	7.547	JJ	251,667	600,000	07/27/2009	07/30/2039
65339K-AG-5	NEXTERA ENERGY CAPITAL			1	2FE	4,999,950	101.4620	5,073,120	5,000,000	4,999,957		4			3.625	3.636	JD	8,056	181,250	06/03/2013	06/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER	R			1FE	5,000,000	110.6000	5,529,995	5,000,000	5,000,000					4.881	4.881	FA	92,197	244,050	08/03/2009	08/15/2019
65409Q-BA-9	NIELSEN FINANCE LLC			1	4FE	1,988,133	100.5000	2,010,000	2,000,000	1,989,841		1,427			4.500	5.469	AO	22,500	90,000	02/12/2014	10/01/2020
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL			2	3FE	1,985,025	99.3330	1,976,727	1,990,000	1,985,423		398			3.158	3.158	JAJO	4,015	35,009	05/22/2014	04/15/2021
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	27,384,775	112.5310	30,946,080	27,500,000	27,444,934		8,020			5.450	5.491	MS	441,299	1,498,750	09/07/2005	09/15/2020
65473Q-AW-3	NISOURCE FINANCE CORP				2FE	7,898,400	128.9130	10,313,048	8,000,000	7,903,718		1,436			6.250	6.354	JD	22,222	500,000	12/01/2010	12/15/2040
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000	115.0000	23,000,000	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	11/28/2005	11/28/2025
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018	R			2FE	7,050,000	111.4390	7,856,466	7,050,000	7,038,484		2,631			7.150	7.151	JD	42,006	498,713	06/15/1998	06/01/2018
655044-AF-2	NOBLE ENERGY INC			1	2FE	11,992,080	101.9700	12,236,412	12,000,000	11,994,166		710			4.150	4.169	JD	22,133	498,000	12/05/2011	12/15/2021
65504L-AB-3	NOBLE HOLDING INTL LTD		E		2FE	5,000,000	101.3150	5,065,770	5,000,000	5,000,000					3.450	3.450	FA	71,875	172,500	07/21/2010	08/01/2015
65504L-AD-9	NOBLE HOLDING INTL LTD		E		2FE	4,998,600	92.2500	4,612,520	5,000,000	4,998,683		21			6.200	6.208	FA	129,167	310,000	07/21/2010	08/01/2040
65504L-AF-4	NOBLE HOLDING INTL LTD		E		2FE	9,986,000	90.9670	9,096,740	10,000,000	9,990,682		1,278			4.625	4.687	MS	154,167	462,500	01/31/2011	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD		E		2FE	3,975,560	85.9850	3,439,388	4,000,000	3,976,833		354			6.050	6.128	MS	80,667	242,000	01/31/2011	03/01/2041
65504L-AJ-6	NOBLE HOLDING INTL LTD		E		2FE	4,988	87.6060	4,380	5,000	4,991		1			3.950	4.026	MS	58	198	02/07/2012	03/15/2022
65504L-AJ-6	NOBLE HOLDING INTL LTD	M	E		2FE	1,990,132	87.6060	1,747,730	1,995,000	1,991,335		431			3.950	4.026	MS	23,203	78,803	02/07/2012	03/15/2022
655664-AN-0	NORDSTROM INC	R			1FE	4,978,250	110.6110	5,530,555	5,000,000	4,987,152		2,068			4.750	4.818	MN	39,583	237,500	04/20/2010	05/01/2020
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	1,378,132	137.7970	1,710,751	1,241,500	1,335,016		(3,215)			7.250	5.975	FA	34,003	90,009	02/25/2003	02/15/2031
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	2,991,690	112.2220	3,366,672	3,000,000	2,996,765		881			5.750	5.781	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	11,661,171	110.9320	20,788,638	18,740,000	11,865,442		67,871			4.837	8.341	AO	226,613	906,454	09/15/2011	10/01/2041
655844-BH-0	NORFOLK SOUTHERN CORP	R			2FE	293,416	110.9320	312,828	282,000	292,783		(202)			4.837	4.601	AO	3,410	13,640	09/15/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP	R		1	2FE	3,463,320	98.8510	3,459,785	3,500,000	3,463,408		88			2.903	3.053	FA	38,384		12/18/2014	02/15/2023
656560-AH-2	NORTEK INC LOAN			2	3FE	992,513	97.6250	971,369	995,000	992,719		206			3.750	3.896	FMAN	104	23,827	05/14/2014	10/30/2020
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	6,978,720	110.6770	7,747,390	7,000,000	6,992,001		2,264			5.250	5.258	MS	122,500	367,500	03/11/2008	03/01/2018
665772-CE-7	NORTHERN STATES PWR-MINN	R			1FE	6,986,700	125.7770	8,804,390	7,000,000	6,987,767		232			5.350	5.347	MN	62,417	374,500	11/09/2009	11/01/2039
665789-AV-5	NORTHERN STATES PWR-WISC	R			1FE	4,971,300	111.7100	5,585,505	5,000,000	4,990,598		2,212			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
665859-AL-8	NORTHERN TRUST CORP				1FE	4,644,560	105.7570	4,917,682	4,650,000	4,646,598		517			3.450	3.464	MN	25,401	160,425	11/01/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORP				1FE	6,969,410	105.0470	7,353,276	7,000,000	6,978,547		2,830			3.375	3.428	FA	84,000	236,250	08/17/2011	08/23/2021
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	5,307,000	140.1470	5,605,884	4,000,000	4,977,787		(37,104)			7.750	5.451	FA	117,111	310,000	05/14/2003	02/15/2031
666807-BA-9	NORTHROP GRUMMAN CORP	R			2FE	7,986,960	110.9920	8,879,320	8,000,000	7,993,214		1,285			5.050	5.073	FA	168,333	404,000	07/27/2009	08/01/2019
666807-BD-3	NORTHROP GRUMMAN CORP				2FE	4,640,600	112.9230	5,646,140	5,000,000	4,661,600		5,779			5.050	5.549	MN	32,264	252,500	01/21/2011	11/15/2040
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	17,026,271	104.1020	17,307,007	16,625,000	16,898,795		(39,295)			3.500	3.205	MS	171,330	581,875	08/18/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP	R			2FE	9,946,200	100.7530	10,075,310	10,000,000	9,953,443		4,619			3.250	3.378	FA	135,417	380,069	05/28/2013	08/01/2023
666807-AQ-5	NORTHROP-GRUMMAN CORP				2FE	17,221,190	137.9460	26,209,683	19,000,000	17,766,847		62,977			7.875	8.798	MS	498,750	1,496,250	05/31/2000	03/01/2026
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN	R			1FE	4,963,000	135.0120	6,750,580	5,000,000	4,960,777		4,319			9.050	9.132	JD	37,708	452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY				1FE	9,929,800	121.1660	12,116,570	10,000,000	9,945,135		1,724			5.660	5.803	JD	47,167	566,000	02/21/2003	02/25/2033
669780-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	124.1260	12,412,600	10,000,000	9,901,453		5,116			7.500	7.628	FA	272,917	750,000	08/15/1996	08/20/2026
66989H-AC-2	NOVARTIS CAPITAL CORP		R		1FE	8,956,980	100.7760	9,069,876	9,000,000	8,997,170		8,867			2.900	3.069	AO	48,575	261,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP	R	R		1FE	4,961,850	110.6410	5,532,070	5,000,000	4,977,823		3,620			4.400	4.553	AO	40,944	220,000	03/09/2010	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP		R		1FE	13,900,180	104.0280	14,563,948	14,000,000	13,907,308		7,128			3.400	3.370	MN	72,722	337,167	02/18/2014	05/06/2024
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	3,349,380	112.2830	3,368,493	3,000,000	3,199,643		(44,587)			5.125	3.376	FA	60,219	153,750	06/28/2011	02/10/2019
629377-BJ-0	NRG ENERGY INC			1	4FE	985,000	106.7500	1,067,500	1,000,000	988,635		1,506			8.250	9.905	MS	27,500	82,500	05/31/2012	09/01/2020
629377-BS-0	NRG ENERGY INC			1	4FE	4,165,000	107.7500	4,310,000	4,000,000	4,116,355		(36,845)			7.875	7.292	MN	40,250	315,000	08/05/2013	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	10,255,711	104.0000	10,166,000	9,775,000	10,175,699		(58,259)			6.625	6.000	MS	190,680	647,594	12/16/2013	03/15/2023
629377-BW-1	NRG ENERGY INC			1	4FE	1,275,000	102.2500	1,303,688	1,275,000	1,275,000					6.250	6.999	JJ	36,745		10/31/2014	07/15/2022
67019E-AB-3	NSTAR	R			2FE	9,916,700	108.7540	10,875,400	10,000,000	9,954,677		8,124			4.500	4.602	MN	57,500	450,000	11/12/2009	11/15/2019
202864-B#-0	NSTAR GAS COMPANY	R			1FE	25,000,000	115.0000	28,750,000	25,000,000	25,080,870		(9,625)			9.950	10.074	MJSD	207,292	2,487,500	12/31/1998	12/01/2020
670346-AM-7	NUCOR CORP			1	2FE	19,835,311	104.7320	20,789,362	19,850,000	19,837,061		1,241			4.000	4.012	FA	330,833	798,411	07/24/2013	08/01/2023
670346-AM-7	NUCOR CORP	R		1	2FE	5,495,930	104.7320	5,760,277	5,500,000	5,496,415		344			4.000	4.012	FA	91,667	221,222	07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP			1	2FE	25,972,440	110.2320	28,660,398	26,000,000	25,973,009		404			5.200	5.209	FA	563,333	1,359,511	07/24/2013	08/01/2043
670346-AN-5	NUCOR CORP	R		1	2FE	1,997,880	110.2320	2,204,646	2,000,000	1,997,924		31			5.200	5.209	FA	43,333	104,578	07/24/2013	08/01/2043
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		E	2	4FE	2,313,433	99.3570	2,304,318	2,319,231	2,313,837		404			4.500	4.669	MJSD	18,264	36,453	07/23/2014	05/21/2020
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		E	2	4FE	2,674,067	99.3570	2,663,532	2,680,769	2,674,535		468			4.500	4.669	MJSD	21,111	42,135	07/23/2014	05/21/2020
67054L-AB-3	NUMERICABLE GROUP SA		F	1	4FE	9,100,000	100.5500	9,049,500	9,000,000	9,091,212		(8,788)			6.000	6.425	FA	204,000	145,500	04/23/2014	05/15/2022

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 (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
67054L-AC-1	NUMERICABLE GROUP SA		F	1	4FE	6,544,375	100.7500	6,448,000	6,400,000	6,536,374		(8,001)			6.250	5.979	FA	151,111	107,778	06/23/2014	05/15/2024
67059T-AA-3	NUSTAR LOGISTICS			3	3FE	8,732,675	112.1600	9,814,000	8,750,000	8,742,803		1,839			8.150	7.711	AO	150,549	713,125	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP			1	3FE	9,976,400	92.0000	9,200,000	10,000,000	9,982,171		2,070			4.750	4.779	FA	197,917	475,000	01/30/2012	02/01/2022
67073Y-AA-4	NV ENERGY INC				2FE	7,140,000	117.4880	8,224,125	7,000,000	7,094,285		(13,056)			6.250	5.968	MN	55,903	437,500	03/10/2011	11/15/2020
62947Q-AN-8	NXP BV/NXP FUNDING LLC		E	1	3FE	4,014,688	105.2500	4,157,375	3,950,000	4,002,588		(6,946)			5.750	5.881	MS	66,876	227,125	04/05/2013	03/15/2023
991612-9A-2	OASIS OUTSOURCING HLDGS INC 1ST LIEN TL			2	4FE	14,850,000	99.2500	14,887,500	15,000,000	14,850,140		140			5.750	6.091	JAJO	7,188		12/29/2014	12/27/2021
67437D-AB-9	OBERTHUR TECH FINANCE TRANCHE B-2			2	4FE	2,004,812	97.0000	1,925,414	1,984,962	1,979,275		(25,537)			4.500	4.687	FMAN	15,383	11,442	09/15/2014	10/18/2019
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	9,994,000	101.6230	10,162,340	10,000,000	9,998,667		1,199			2.500	2.579	FA	104,167	250,000	12/13/2010	02/01/2016
674599-CC-7	OCCIDENTAL PETROLEUM COR			1	1FE	9,808,000	98.8420	9,884,180	10,000,000	9,862,220		16,871			3.125	3.346	FA	118,056	312,500	08/24/2011	02/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM COR		R	1	1FE	14,713,950	98.8420	14,826,270	15,000,000	14,795,240		25,075			3.125	3.344	FA	177,083	468,750	08/15/2011	02/15/2022
674812-AK-8	OCEAN ENERGY INC				2FE	8,809,950	116.3670	9,309,392	8,000,000	8,262,848		(63,940)			8.250	7.171	JJ	330,000	660,000	08/07/2002	07/01/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016			1	3	15,000,000	84.6300	12,694,500	15,000,000	15,000,000					1.810	5.760	MJSD	2,262	272,532	09/29/2006	09/29/2016
677050-AG-1	OGLETHORPE POWER CORP		R		1FE	5,000,000	128.3870	6,419,355	5,000,000	5,000,000					5.950	5.950	MN	49,583	297,500	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP				1FE	9,980,000	114.9090	11,490,940	10,000,000	9,980,580		183			5.250	5.272	MS	175,000	525,000	08/16/2011	09/01/2050
677052-AA-0	OGLETHORPE POWER CORP				1FE	5,985,000	117.6920	7,061,532	6,000,000	5,985,942		247			5.375	5.384	MN	53,750	322,500	11/04/2010	11/01/2040
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	10,462,935	106.7360	11,207,270	10,500,000	10,493,306		4,400			6.000	6.048	JD	52,500	630,000	06/07/2006	06/01/2016
677730-A*-4	OHIO VALLEY ELECTRIC CORP		R	23	2	35,718,003	111.6600	39,882,647	35,718,003	37,976,075		(62,483)			6.400	5.800	FA	863,699	2,294,615	02/06/2006	06/15/2040
678858-BL-4	OKLAHOMA G&E CO		R		1FE	6,955,060	130.9900	9,169,328	7,000,000	6,957,959		702			5.850	5.888	JD	34,125	409,500	06/03/2010	06/01/2040
678858-BH-3	OKLAHOMA GAS & ELECTRIC				1FE	9,946,100	136.4310	13,643,080	10,000,000	9,951,267		895			6.450	6.492	FA	268,750	645,000	01/28/2008	02/01/2038
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES				1	16,466,667	110.5370	18,201,771	16,466,667	16,466,667					4.830	4.830	JD	66,278	795,340	04/07/2011	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		R		3	1,875,000	109.2640	2,048,696	1,875,000	1,880,164		(1,166)			7.230	7.233	JD	3,389	135,563	12/31/1998	12/22/2017
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	2FE	9,845,000	106.0000	10,070,000	9,500,000	9,688,536		(43,016)			6.750	6.490	AO	135,375	641,250	03/09/2011	10/15/2022
681936-BC-3	OMEGA HEALTHCARE INVESTORS INC			1	2FE	2,478,275	98.9800	2,474,500	2,500,000	2,478,780		505			4.500	4.810	JJ	34,375		09/04/2014	01/15/2025
681904-AS-7	OMNICARE INC			1	3FE	750,000	101.2500	759,375	750,000	750,000					4.750	4.750	JD	3,958		11/06/2014	12/01/2022
681904-AT-5	OMNICARE INC			1	3FE	493,333	102.5000	505,666	493,333	493,333					5.000	5.000	JD	2,741		11/06/2014	12/01/2024
681919-AZ-9	OMNICOM GROUP INC				2FE	4,978,350	102.6590	5,132,970	5,000,000	4,983,408		1,939			3.625	3.687	MN	30,208	181,250	04/18/2012	05/01/2022
681919-AZ-9	OMNICOM GROUP INC		R		2FE	4,978,350	102.6590	5,132,970	5,000,000	4,983,408		1,939			3.625	3.687	MN	30,208	181,250	04/18/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC		R		2FE	9,965,400	107.5620	10,756,200	10,000,000	9,978,730		3,258			4.450	4.509	FA	168,111	445,000	08/02/2010	08/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	5,303,565	144.3020	6,493,568	4,500,000	5,152,170		(19,800)			7.250	5.930	JJ	150,438	326,250	03/30/2005	01/15/2033
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,992,910	108.6320	5,897,642	5,429,000	5,693,662		(90,896)			5.000	3.133	MS	68,617	271,450	07/27/2011	09/30/2017
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	2FE	4,987,950	124.1080	6,205,405	5,000,000	4,988,413		184			5.300	5.329	JD	22,083	265,000	05/15/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY			1	2FE	9,980,400	113.0100	11,301,000	10,000,000	9,981,426		346			4.550	4.568	JD	37,917	455,000	11/18/2011	12/01/2041
682680-AQ-6	ONEOK INC			1	3FE	3,793,133	91.5250	3,580,470	3,912,000	3,809,878		11,904			4.250	4.699	FA	69,275	166,260	07/25/2013	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,380,500	115.0870	3,452,622	3,000,000	2,421,947		8,873			6.650	8.626	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	10,140,665	116.3130	12,794,474	11,000,000	10,193,626		11,247			6.850	7.602	AO	159,072	753,500	05/12/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			1	2FE	497,880	92.5660	462,831	500,000	498,304		188			3.375	3.448	AO	4,219	16,875	09/10/2012	10/01/2022
68268N-AJ-2	ONEOK PARTNERS LP		M	1	2FE	9,459,720	92.5660	8,793,789	9,500,000	9,467,767		3,575			3.375	3.448	AO	80,156	320,625	09/10/2012	10/01/2022
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013			2	4FE	4,104,689	99.3750	4,139,453	4,165,487	4,106,824		12,349			5.000	5.692	MJSD	579	275,103	09/30/2013	06/07/2019
68389X-AH-8	ORACLE CORP				1FE	2,980,020	129.8200	3,894,603	3,000,000	2,981,540		316			6.125	6.174	JJ	88,302	183,750	06/30/2009	07/08/2039
68389X-AK-1	ORACLE CORP				1FE	10,677,500	107.4520	10,745,240	10,000,000	10,441,310		(72,198)			3.875	3.004	JJ	178,681	387,500	08/08/2011	07/15/2020
Q7160#-AC-3	ORICA FINANCE (2005 TRANSACTION - AUD DE		D		2	10,000,000	82.5510	10,712,578	10,000,000	10,619,656				(990,082)	3.433	7.114	MN	56,933	384,606	05/05/2005	05/05/2015
Q7160#-AA-7	ORICA FINANCE LTD 5.84% SER A GTD SR NTS		F		2	6,000,000	102.7840	6,167,024	6,000,000	6,000,000					5.840	5.840	AO	81,760	350,400	10/07/2003	10/07/2015
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS		R	F	2FE	10,000,000	109.9990	10,999,857	10,000,000	10,000,000					6.090	6.090	AO	142,100	609,000	10/07/2003	10/07/2018
R6778@-AA-4	ORKLA ASA (NORWAY) 10'S		R	F	2Z	10,000,000	109.5590	10,955,881	10,000,000	10,000,000					6.090	6.090	MS	174,242	609,000	09/18/2007	09/18/2017
R6778@-AB-2	ORKLA ASA (NORWAY) 12'S		R	F	2Z	30,000,000	112.7920	33,837,687	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,857,000	09/18/2007	09/18/2019
688225-AD-3	OSHKOSH CORP			1	3FE	528,750	104.7500	523,750	500,000	513,652		(3,692)			8.500	7.779	MS	14,167	42,500	04/29/2010	03/01/2020
69006V-AB-6	OUTERSTUFF LLC CLOSING TL			2	4FE	987,525	98.5000	982,538	997,500	987,947		422			5.000	5.228	JAJO	139	18,440	08/20/2014	07/28/2021
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC			13	6*	601,937	54.0000	691,587	1,280,716						0.000	0.000	FMAN			07/26/2006	11/30/2015
690742-AA-9	OWENS CORNING INC				2FE	11,968,080	108.9530	13,074,348	12,000,000	11,992,246		3,684			6.500	6.537	JD	65,000	780,000	10/26/2006	12/01/2016
69073T-AP-8	OWENS-BROCKWAY				3FE	5,509,063	105.7500	5,446,125	5,150,000	5,267,529		(69,018)			7.375	5.794	FA	158,255	379,813	08/24/2011	05/15/2016
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC				3FE	500,000	102.0000	510,000	500,000	500,000					5.000	5.000	AO	1,944		11/18/2014	01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC				3FE	350,000	101.0000	353,500	350,000	350,000					5.375	5.375	AO	1,463		11/18/2014	01/15/2025
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		LS		3FE	150,000	101.0000	151,500	150,000	150,000					5.375	5.375	AO	627		11/18/2014	01/15/2025
694308-GT-8	PACIFIC GAS & ELECTRIC		R	1	1FE	10,123,350	103.9210	10,392,060	10,000,000	10,081,881		(12,719)			3.500	3.339	AO	87,500	350,000	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC			1	1FE	5,311,050	108.1540	5,407,685	5,000,000	5,214,685		(29,600)			4.250	3.493	MN	27,153	212,500	08/05/2011	05/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC			1	1FE	4,974,650	100.1910	5,009,530	5,000,000	4,978,049		2,216			3.250	3.313	JD	7,222	162,500	06/12/2013	06/15/2023
694308-HG-5	PACIFIC GAS AND ELECTRIC CO			1	1FE	4,995,050	104.1220	5,206,090	5,000,000	4,995,409		359			3.750	3.754	FA	70,833	90,625	02/18/2014	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
695114-BT-4	PACIFICORP				1FE	13,508,507	148.2860	17,052,913	11,500,000	13,080,057		(55,231)			7.700	6.432	MN	113,147	885,500	03/23/2005	11/15/2031
695114-CD-8	PACIFICORP				1FE	8,999,640	128.4620	11,561,553	9,000,000	8,999,685		7			5.750	5.769	AO	129,375	517,500	03/09/2007	04/01/2037
695114-CL-0	PACIFICORP				1FE	6,542,559	131.5160	8,036,912	6,111,000	6,513,880		(7,922)			6.000	5.502	JJ	169,071	366,660	01/31/2011	01/15/2039
69512E-CA-1	PACIFICORP	R			1FE	5,341,400	131.2710	6,563,535	5,000,000	5,168,725		(17,056)			8.375	7.811	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP	R			1FE	7,797,280	124.8500	9,987,968	8,000,000	7,756,951		18,841			7.260	7.720	AO	145,200	580,800	08/08/1996	07/21/2023
69512E-BY-0	PACIFICORP 1ST MTG MTN	R			1FE	10,000,000	131.9450	13,194,470	10,000,000	9,954,344		4,449			8.530	8.532	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2FE	4,986,750	104.7510	5,237,555	5,000,000	4,988,033		1,080			4.500	4.549	MN	37,500	230,625	10/15/2013	11/01/2023
695156-AQ-2	PACKAGING CORP OF AMERICA	R		1	2FE	9,973,500	104.7510	10,475,110	10,000,000	9,976,065		2,160			4.500	4.549	MN	75,000	461,250	10/15/2013	11/01/2023
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	R			2FE	30,126,133	115.0500	34,660,146	30,126,133	30,126,133					6.885	6.899	FA	697,156	2,053,150	01/24/2008	07/31/2029
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-AK-1	PARKER-HANNIFIN CORP				1FE	7,660,720	104.5720	8,104,330	7,750,000	7,688,425		6,816			3.500	3.624	MS	79,868	271,250	09/07/2010	09/15/2022
70212J-AA-3	PARTNERRE FINANCE			1	2FE	4,997,450	101.4590	5,072,970	5,000,000	4,997,489		6			6.440	6.446	JD	26,833	322,000	11/02/2006	12/01/2066
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4	R			2	5,000,000	100.9360	5,046,800	5,000,000	5,000,000					4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
704549-AF-1	PEABODY ENERGY CORP				3FE	4,672,750	85.0000	3,570,000	4,200,000	4,599,684		(21,713)			7.875	6.702	MN	55,125	330,750	07/17/2013	11/01/2026
704549-AM-6	PEABODY ENERGY CORP				3FE	1,049	85.5000	855	1,000	1,040		(5)			6.250	5.532	MN	8	63	03/13/2013	11/15/2021
704549-AM-6	PEABODY ENERGY CORP	LS			3FE	680,639	85.5000	554,895	649,000	675,276		(3,067)			6.250	5.532	MN	5,183	40,563	03/13/2013	11/15/2021
705012-AA-0	PEARSON FUNDING TWO		F		2FE	9,947,800	103.9440	10,394,430	10,000,000	9,986,874		9,084			4.000	4.099	MN	48,889	400,000	05/10/2010	05/17/2016
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	2,590,782	115.5000	2,887,500	2,500,000	2,581,078		(1,898)			6.625	6.339	JD	7,361	169,375	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	1,495,485	114.7500	1,721,250	1,500,000	1,495,881		72			6.625	6.663	JD	4,417	101,625	05/28/2008	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR		R		2FE	9,034,650	108.0000	9,720,000	9,000,000	9,013,394		(3,764)			5.750	5.697	MS	172,500	531,000	06/06/2008	03/01/2018
709599-AC-8	PENSKE TRUCK LEASING/PTL				2FE	4,995,150	100.8100	5,040,495	5,000,000	4,999,393		1,649			3.125	3.159	MN	21,701	156,250	05/08/2012	05/11/2015
709599-AE-4	PENSKE TRUCK LEASING/PTL				2FE	4,996,400	104.5110	5,225,540	5,000,000	4,998,217		709			3.750	3.766	MN	26,042	187,500	05/08/2012	05/11/2017
709599-AE-4	PENSKE TRUCK LEASING/PTL	R			2FE	9,992,800	104.5110	10,451,080	10,000,000	9,996,434		1,419			3.750	3.766	MN	52,083	375,000	05/08/2012	05/11/2017
709629-AF-6	PENTAIR FINANCE SA		E		2FE	9,977,786	98.9710	9,897,080	10,000,000	9,983,060		3,182			2.650	2.688	JD	22,083	265,000	04/29/2013	12/01/2019
709629-AJ-8	PENTAIR FINANCE SA		E	1	2FE	19,773,128	111.2350	22,246,980	20,000,000	19,812,957		24,216			5.000	5.179	MN	127,778	1,000,000	04/29/2013	05/15/2021
709629-AL-3	PENTAIR FINANCE SA		E	1	2FE	2,991,089	98.2250	2,946,756	3,000,000	2,992,491		847			3.150	3.188	MS	27,825	94,500	04/29/2013	09/15/2022
712704-AA-3	PEOPLE'S UNITED FIN INC			1	2FE	2,990,040	100.8090	3,024,255	3,000,000	2,991,814		874			3.650	3.691	JD	7,604	109,500	12/03/2012	12/06/2022
713448-BR-8	PEPSICO INC	R			1FE	17,115,568	103.4950	17,583,733	16,990,000	17,073,398		(12,900)			3.125	3.032	MN	88,490	530,938	08/09/2011	11/01/2020
713448-BS-6	PEPSICO INC				1FE	5,355,300	112.3450	5,617,225	5,000,000	5,333,654		(6,798)			4.875	4.438	MN	40,625	243,750	08/22/2011	11/01/2040
713448-BW-7	PEPSICO INC	R			1FE	23,863,270	103.0230	24,725,544	24,000,000	23,904,442		12,770			3.000	3.063	FA	252,000	720,000	08/22/2011	08/25/2021
713448-CK-2	PEPSICO INC			1	1FE	11,986,680	101.1430	12,137,124	12,000,000	11,990,001		2,351			2.250	2.244	JJ	130,500	252,750	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
714290-B*-3	PERRIGO COMPANY 2010 2017				2		107.2690								4.910	0.000	AO		697,990	04/30/2010	04/30/2017
714294-AD-7	PERRIGO COMPANY PLC		E	1	2FE	2,988,482	103.1340	3,094,011	3,000,000	2,988,682		200			4.000	4.052	MN	15,333	60,000	10/23/2014	11/15/2023
71645W-AM-3	PETROBRAS INTL FIN CO		F		2FE	2,055,000	97.6470	1,952,940	2,000,000	2,024,626		(6,949)			5.875	5.446	MS	39,167	117,500	02/25/2010	03/01/2018
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	3,465,000	105.2370	3,157,110	3,000,000	3,251,906		(51,784)			7.875	5.604	MS	69,563	236,250	06/17/2010	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO		F		2FE	2,971,800	96.5710	2,897,130	3,000,000	2,983,988		2,651			5.750	5.672	JJ	77,146	172,500	10/23/2009	01/20/2020
71645W-AP-6	PETROBRAS INTL FIN CO	R	F		2FE	10,902,300	96.5710	9,657,100	10,000,000	10,580,403		(100,342)			5.750	4.454	JJ	257,153	575,000	08/10/2011	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO		F		2FE	5,209,050	92.6570	4,632,850	5,000,000	5,150,880		(20,946)			5.375	4.796	JJ	114,965	268,750	02/01/2012	01/27/2021
716442-AH-1	PETRO-CANADA		A		1FE	4,646,289	111.3340	6,106,659	5,485,000	4,794,275		18,760			5.350	6.531	JJ	135,312	293,448	06/23/2004	07/15/2033
71644E-AH-5	PETRO-CANADA LTD		A		1FE	1,497,435	112.4750	1,687,118	1,500,000	1,498,960		270			6.050	6.073	MN	11,596	90,750	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		1FE	1,496,760	126.3240	1,894,856	1,500,000	1,497,040		51			6.800	6.817	MN	13,033	102,000	05/12/2008	05/15/2038
71654Q-BG-6	PETROLEOS MEXICANOS		F		2FE	4,986,893	95.6500	4,782,500	5,000,000	4,988,489		1,211			3.500	3.533	JJ	73,403	182,500	09/04/2013	01/30/2023
71654Q-BH-4	PETROLEOS MEXICANOS		F		2FE	994,859	103.9000	1,039,000	1,000,000	995,380		396			4.875	4.938	JJ	22,073	50,250	09/04/2013	01/18/2024
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	31,734,660	110.7710	35,446,688	32,000,000	31,859,972		26,098			5.250	5.358	FA	648,667	1,680,000	08/17/2009	08/12/2019
717081-DB-6	PFIZER INC				1FE	36,003,710	116.3390	33,738,223	29,000,000	33,057,581		(900,447)			6.200	2.661	MS	529,411	1,798,000	08/12/2011	03/15/2019
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	3,031,520	135.8110	4,074,330	3,000,000	3,029,195		(529)			6.875	6.792	MS	63,021	206,250	06/12/2009	03/11/2038
718546-AJ-3	PHILLIPS 66				2FE	9,998,491	103.2780	10,327,830	10,000,000	9,999,149		347			2.950	2.953	MN	49,167	295,000	01/30/2013	05/01/2017
718546-AK-0	PHILLIPS 66			1	2FE	2,852,714	102.5000	2,961,219	2,889,000	2,852,849		135			4.650	4.747	MN	16,419		11/12/2014	11/15/2034
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB			2	3FE	1,990,000	100.0500	2,001,000	2,000,000	1,990,272		272			4.250	4.369	JAJO	6,847	11,806	10/14/2014	10/01/2021
723456-AS-8	PINNACLE ENTERTAINMENT INC			1	4FE	9,086,253	103.0000	9,270,000	9,000,000	9,078,383		(7,870)			6.375	7.987	FA	239,063	286,875	06/18/2014	08/01/2021
723787-AK-3	PIONEER NATURAL RESOURCE	R		1	2FE	9,446,800	98.9800	9,403,081	9,500,000	9,458,180		4,664			3.950	4.046	JJ	173,032	375,250	06/21/2012	07/15/2022
72447X-AC-1	PITNEY BOWES INC				2FE	3,458,105	109.4350	3,830,236	3,500,000	3,486,185		4,583			5.750	5.910	MS	59,257	201,250	09/06/2007	09/15/2017
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	5,061,535	106.8310	5,341,525	5,000,000	5,010,678		(6,116)			5.875	5.429	FA	110,972	293,750	09/21/2004	08/15/2016
72650R-AF-9	PLAINS ALL AMER PIPELINE	R			2FE	6,954,150	106.8310	7,478,135	7,000,000	6,991,775		4,698			5.875	5.952	FA	155,361	411,250	08/05/2004	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	11,134,309	108.9840	11,263,445	10,335,000	10,602,311		(122,019)			6.125	4.777	JJ	291,892	633,019	03/24/2010	01/15/2017

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
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	9,952,300	112.9630	11,296,310	10,000,000	9,973,287		4,445			5.750	5.714	JJ	265,139	575,000	09/01/2009	01/15/2020
72650R-BD-3	PLAINS ALL AMER PIPELINE			1	2FE	20,457,360	101.4250	20,792,064	20,500,000	20,462,212		3,547			3.850	3.955	AO	166,619	920,792	08/08/2013	10/15/2023
72650R-BD-3	PLAINS ALL AMER PIPELINE	R		1	2FE	1,995,840	101.4250	2,028,494	2,000,000	1,996,313		346			3.850	3.955	AO	16,256	89,833	08/08/2013	10/15/2023
72925P-AB-1	PLUM CREEK TIMBERLANDS	R			2FE	9,973,100	103.8830	10,388,290	10,000,000	9,996,987		3,277			5.875	5.911	MN	75,069	587,500	11/08/2005	11/15/2015
69349L-AM-0	PNC BANK NA			1	1FE	4,986,000	103.0800	5,153,985	5,000,000	4,987,696		1,193			3.800	3.834	JJ	82,333	190,000	07/22/2013	07/25/2023
693476-BN-2	PNC FUNDING CORP			1	1FE	4,972,200	102.8420	5,142,090	5,000,000	4,979,111		2,530			3.300	3.366	MS	51,792	165,000	03/05/2012	03/08/2022
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA	R			3	1,875,000	107.7690	2,020,677	1,875,000	1,875,000					7.230	7.233	JD	3,389	135,563	12/31/1998	12/22/2017
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB			2	4FE	1,990,013	98.6250	1,967,569	1,995,000	1,990,157		144			4.750	4.828	FMAN	15,531	7,409	10/06/2014	08/02/2021
736508-BQ-4	PORTLAND GENERAL ELEC	R			1FE	9,992,600	115.8600	11,586,000	10,000,000	9,996,278		739			6.100	6.108	AO	128,778	610,000	04/13/2009	04/15/2019
73744G-AF-9	POST HLDGS SER A INCREM TL			2	3FE	495,013	99.3440	494,236	497,500	495,169		157			3.750	3.964	MJSD	1,558	7,968	06/26/2014	06/02/2021
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN		A	1	1FE	3,092,263	102.6040	3,201,257	3,120,000	3,094,161		1,898			3.625	3.745	MS	33,302	59,063	03/04/2014	03/15/2024
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN	LS	A	1	1FE	6,818,837	102.6040	7,059,183	6,880,000	6,823,022		4,185			3.625	3.745	MS	73,434	130,242	03/04/2014	03/15/2024
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		1FE	20,971,957	104.3110	21,722,662	20,825,000	20,897,735		(23,773)			3.250	3.126	JD	56,401	676,813	07/29/2011	12/01/2017
73931D-AC-6	POWER PRODUCTS LLC TLB			2	4FE	7,443,750	100.0000	7,481,156	7,481,156	7,444,714		964			5.500	5.544	MJSD	1,143	61,720	11/07/2014	12/13/2019
693506-BD-8	PPG INDUSTRIES INC	R			1FE	15,036,650	104.0600	15,609,060	15,000,000	15,029,088		(4,658)			3.600	3.568	MN	69,000	540,000	08/11/2011	11/15/2020
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	9,984,300	101.2830	10,128,270	10,000,000	9,987,271		1,372			3.500	3.573	JD	29,167	350,000	10/10/2012	12/01/2022
69351U-AF-0	PPL CORP / PPL ELECTRIC UTILITIES				1	12,000,000	103.6580	12,438,922	12,000,000	12,000,000					4.950	4.950	JD	26,400	594,000	12/20/2005	12/15/2015
69351U-AG-8	PPL CORP / PPL ELECTRIC UTILITIES	R			1	8,000,000	112.4280	8,994,239	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	12/20/2005	12/15/2020
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	6,957,860	137.6000	9,631,986	7,000,000	6,961,097		663			6.250	6.286	MN	55,903	437,500	05/19/2009	05/15/2039
69351U-AP-8	PPL ELECTRIC UTILITIES			1	1FE	9,919,100	101.3740	10,137,370	10,000,000	9,943,361		7,492			3.000	3.116	MS	88,333	300,000	08/18/2011	09/15/2021
69352J-AK-3	PPL ENERGY SUPPLY LLC				3FE	2,075,808	88.1500	1,851,150	2,100,000	2,078,784		452			6.000	6.085	JD	5,600	126,000	12/11/2006	12/15/2036
69353U-AA-9	PPL WEM HOLDINGS PLC		F	1	2FE	14,996,250	112.3880	16,858,170	15,000,000	14,997,407		336			5.375	5.398	MN	134,375	806,250	04/18/2011	05/01/2021
74005P-AU-8	PRAXAIR INC	R			1FE	14,925,900	110.1180	16,517,655	15,000,000	14,961,613		7,305			4.500	4.565	FA	255,000	675,000	08/10/2009	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	4,977,500	108.6010	5,430,070	5,000,000	4,985,021		2,080			4.050	4.120	MS	59,625	202,500	03/01/2011	03/15/2021
742718-DB-2	PROCTER & GAMBLE CO				1FE	20,404,200	132.9310	26,586,100	20,000,000	20,331,090		(9,035)			5.800	5.659	FA	438,222	1,160,000	08/17/2004	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO	R			1FE	25,407,846	129.3170	27,993,338	21,647,000	25,117,282		(90,842)			5.550	4.410	MS	387,121	1,201,409	08/17/2011	03/05/2037
742718-DM-8	PROCTER & GAMBLE CO				1FE	14,488,890	100.3640	14,603,020	14,550,000	14,548,635		11,020			3.500	3.594	FA	192,383	509,250	11/20/2009	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO				1FE	7,985,920	111.3520	8,908,120	8,000,000	7,993,407		1,418			4.700	4.737	FA	142,044	376,000	02/03/2009	02/15/2019
144141-DB-1	PROGRESS ENERGY CAROLINA	R		1	1FE	4,975,200	106.0310	5,301,540	5,000,000	4,976,365		459			4.100	4.127	MN	26,194	205,000	05/15/2012	05/15/2042
743263-AQ-8	PROGRESS ENERGY INC	R			2FE	9,980,900	110.5760	11,057,640	10,000,000	9,989,486		1,849			4.875	4.920	JD	40,625	487,500	11/16/2009	12/01/2019
743263-AR-6	PROGRESS ENERGY INC			1	2FE	2,065,720	108.9940	2,179,878	2,000,000	2,044,611		(6,416)			4.400	3.972	JJ	40,578	88,000	07/14/2011	01/15/2021
743315-AN-3	PROGRESSIVE CORP				1FE	14,983,800	107.1250	16,068,765	15,000,000	14,988,582		1,487			3.750	3.764	FA	200,000	562,500	08/17/2011	08/23/2021
74340X-AX-9	PROLOGIS LP			1	2FE	985,590	105.2190	1,052,193	1,000,000	988,623		3,033			4.000	4.430	JJ	18,444	20,000	02/13/2014	01/15/2018
743759-AK-8	PROVIDENCE HEALTH SYSTEM AK 2005	R			1FE	1,165,000	102.9080	1,198,879	1,165,000	1,188,533		(30,774)			5.080	5.078	AO	14,796	59,182	07/14/2005	10/01/2015
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005			2	1FE	5,030,000	107.3370	5,399,046	5,030,000	5,030,000					5.300	5.301	AO	66,648	266,590	07/14/2005	10/01/2020
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005	R			1FE	9,450,000	108.6530	10,267,680	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA NTS 09 A				1FE	7,494,450	107.4550	8,059,088	7,500,000	7,498,458		815			5.800	5.667	AO	108,750	435,000	11/10/2009	10/01/2016
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,233,000	126.8680	1,522,415	1,200,000	1,224,795		(1,113)			7.250	7.008	MS	25,617	87,000	03/10/2005	03/15/2028
74432Q-AG-0	PRUDENTIAL FINANCIAL INC				2FE	9,983,500	101.6580	10,165,760	10,000,000	10,119,467		(261,691)			4.750	4.771	JD	23,750	475,000	06/08/2005	06/13/2015
74432Q-BY-0	PRUDENTIAL FINANCIAL INC				2FE	4,997,700	112.6360	5,631,810	5,000,000	4,997,747		34			5.100	5.103	FA	96,333	255,000	08/12/2013	08/15/2043
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC				2FE	995,070	101.6460	1,016,458	1,000,000	995,331		261			3.500	3.559	MN	4,472	17,500	05/12/2014	05/15/2024
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC	LS			2FE	8,955,630	101.6460	9,148,122	9,000,000	8,957,982		2,352			3.500	3.559	MN	40,250	157,500	05/12/2014	05/15/2024
69362B-AN-2	PSEG POWER				2FE	3,386,915	104.1340	3,644,687	3,500,000	3,485,678		14,785			5.500	5.965	JD	16,042	192,500	10/25/2006	12/01/2015
69362B-AW-2	PSEG POWER LLC				2FE	2,987,160	111.0940	3,332,811	3,000,000	2,992,417		1,218			5.125	5.198	AO	32,458	153,750	03/29/2010	04/15/2020
69362B-AW-2	PSEG POWER LLC	R			2FE	4,978,600	111.0940	5,554,685	5,000,000	4,987,362		2,029			5.125	5.198	AO	54,097	256,250	03/29/2010	04/15/2020
693627-AY-7	PSI ENERGY INC				1FE	9,994,700	128.9900	12,899,030	10,000,000	9,995,470		106			6.120	6.124	AO	129,200	612,000	10/18/2005	10/15/2035
693627-AZ-4	PSI ENERGY INC				1FE	1,499,310	107.2240	1,608,365	1,500,000	1,499,872		81			6.050	6.056	JD	4,033	90,750	06/06/2006	06/15/2016
693627-AZ-4	PSI ENERGY INC	R			1FE	2,987,562	107.2240	3,216,729	3,000,000	2,997,262		1,748			6.050	6.056	JD	8,067	181,500	06/27/2008	06/15/2016
744560-AU-0	PUB SVC ELEC & GAS	R			1FE	2,990,370	125.9910	3,779,715	3,000,000	2,991,136		167			5.375	5.374	MN	26,875	161,250	11/18/2009	11/01/2039
744560-AW-6	PUB SVC ELEC & GAS				1FE	3,992,880	100.7320	4,029,264	4,000,000	3,999,491		1,504			2.700	2.708	MN	18,000	108,000	05/17/2010	05/01/2015
744542-AB-7	PUBLIC SERVICE CO OF NEW			1	2FE	4,992,850	109.3370	5,466,825	5,000,000	4,994,762		629			5.350	5.348	AO	66,875	267,500	10/06/2011	10/01/2021
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	995,980	142.4710	1,424,714	1,000,000	996,328		64			6.500	6.515	FA	27,083	65,000	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	1,497,795	113.6430	1,704,648	1,500,000	1,499,059		230			5.800	5.795	FA	36,250	87,000	08/06/2008	08/01/2018
744448-CE-9	PUBLIC SERVICE COLORADO			1	1FE	5,088,550	115.8960	5,794,810	5,000,000	5,083,468		(1,611)			4.750	4.645	FA	89,722	237,500	08/02/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO			1	1FE	4,982,700	96.6630	4,833,140	5,000,000	4,983,471		342			3.600	3.621	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CG-4	PUBLIC SERVICE COLORADO	R		1	1FE	4,982,700	96.6630	4,833,140	5,000,000	4,983,471		342			3.600	3.621	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CH-2	PUBLIC SERVICE COLORADO			1	1FE	3,981,480	97.4650	3,898,608	4,000,000	3,984,426		1,686			2.500	2.546	MS	29,444	100,000	03/19/2013	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP	R		1	1FE	4,108,760	103.2670	4,130,688	4,000,000	4,106,522		(2,238)			3.500	3.144	MN	23,333	70,000	10/06/2014	11/01/2023
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL	R			1FE	5,240,400	131.5520	6,577,580	5,000,000	5,089,921		(10,031)			9.250	9.155	JD	38,542	462,500	10/24/1991	06/01/2021
745310-AB-8	PUGET ENERGY INC				2FE	6,111,875	117.5190	6,757,348	5,750,000	6,012,843		(36,762)			6.500	5.604	JD	16,611	373,750	03/16/2012	12/15/2020
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-BZ-8	PUGET SOUND ENERGY INC	R			1FE	5,160,000	106.1450	5,307,255	5,000,000	5,029,233		(26,465)			6.750	6.147	JJ	155,625	337,500	04/28/2009	01/15/2016
745332-CA-2	PUGET SOUND ENERGY INC	R			1FE	12,000,000	130.1730	15,620,808	12,000,000	12,000,000					5.757	5.757	AO	172,710	690,840	09/08/2009	10/01/2039
745332-CC-8	PUGET SOUND ENERGY INC	R			1FE	5,000,000	132.2350	6,611,765	5,000,000	5,000,000					5.764	5.764	JJ	132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			1	1FE	5,000,000	108.9140	5,445,695	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745332-CE-4	PUGET SOUND ENERGY INC	R		1	1FE	5,000,000	108.9140	5,445,695	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745867-AM-3	PULTE HOMES INC				3FE	1,155,000	113.7500	1,251,250	1,100,000	1,153,046		(1,458)			7.875	7.378	JD	3,850	86,625	08/19/2013	06/15/2032
745867-AP-6	PULTE HOMES INC				3FE	8,118,750	100.0000	8,750,000	8,750,000	8,137,893		15,886			6.375	7.060	MN	71,276	557,813	12/16/2013	05/15/2033
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2Z	14,822,444	106.4940	15,784,960	14,822,444	14,822,444					6.240	6.241	JD	2,569	881,716	05/19/2005	12/30/2019
693656-AA-8	PVH CORP			1	3FE	6,772,750	98.7500	6,813,750	6,900,000	6,783,043		10,549			4.500	5.540	JD	13,800	310,500	03/20/2014	12/15/2022
69368H-AC-7	PVH CORP. TRANCHE B TL			2	3FE	511,557	99.9270	512,798	513,173	511,409		268			3.250	3.414	FMAN	46	20,996	11/18/2013	02/13/2020
74733V-AC-4	QEP RESOURCES INC			1	3FE	1,450,000	93.5000	1,355,750	1,450,000	1,450,000					5.250	5.250	MN	12,688	76,125	09/05/2012	05/01/2023
74819R-AP-1	QUEBECOR MEDIA INC		G		4FE	2,617,377	102.2500	2,632,938	2,575,000	2,611,684		(3,598)			5.750	5.851	JD	6,581	148,063	05/22/2013	01/15/2023
74834L-AM-2	QUEST DIAGNOSTIC INC				2FE	9,978,600	111.3140	11,131,350	10,000,000	9,993,334		2,385			6.400	6.451	JJ	320,000	640,000	06/19/2007	07/01/2017
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	4,924,550	107.8520	5,392,595	5,000,000	4,957,757		7,152			4.750	5.065	JJ	99,618	237,500	11/12/2009	01/30/2020
74834L-AP-5	QUEST DIAGNOSTIC INC	R			2FE	4,924,550	107.8520	5,392,595	5,000,000	4,957,757		7,152			4.750	5.065	JJ	99,618	237,500	11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC	R			2FE	2,916,840	114.6630	3,439,878	3,000,000	2,922,815		1,312			5.750	6.033	JJ	72,354	172,500	11/12/2009	01/30/2040
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3			2	3FE	3,798,969	98.6670	3,770,218	3,821,154	3,800,146		5,321			3.750	4.257	MJSD	398	146,697	06/20/2011	06/08/2018
747262-AH-6	QVC INC				2FE	5,100,772	105.2420	5,262,085	5,000,000	5,084,025		(9,085)			5.125	4.854	JJ	127,413	256,250	02/13/2013	07/02/2022
747262-AH-6	QVC INC	R			2FE	7,000,000	105.2420	7,366,919	7,000,000	7,000,000					5.125	5.124	JJ	178,378	358,750	02/13/2013	07/02/2022
747262-AK-9	QVC INC				2FE	22,992,906	100.3440	23,079,166	23,000,000	22,993,734		622			4.375	4.378	MS	296,285	1,006,250	08/29/2013	03/15/2023
747262-AS-2	QVC INC				2FE	4,996,421	101.8280	5,091,410	5,000,000	4,996,577		156			4.850	4.870	AO	60,625	130,007	06/17/2014	04/01/2024
747262-AW-3	QVC INC			1	3FE	4,989,289	97.5770	4,878,860	5,000,000	4,989,308		19			5.450	5.465	FA	98,403		12/08/2014	08/15/2034
74913G-AK-1	QWEST CORPORATION				2FE	2,055,000	102.6930	2,053,864	2,000,000	2,005,365		(11,220)			7.625	7.015	JD	6,778	152,500	12/03/2009	06/15/2015
75281A-AQ-2	RANGE RESOURCES CORP			1	3FE	3,254,872	100.0000	3,210,000	3,210,000	3,246,085		(5,815)			5.000	5.133	MS	47,258	160,500	06/27/2013	03/15/2023
75281A-AQ-2	RANGE RESOURCES CORP	LS		1	3FE	703,403	100.0000	690,000	690,000	700,779		(1,737)			5.000	5.003	MS	10,158	34,500	06/27/2013	03/15/2023
75405U-AB-2	RASGAS 3 2016		F		1FE	3,790,000	104.1250	3,946,338	3,790,000	3,790,000					5.832	5.851	MS	55,872	200,912	09/20/2006	09/30/2016
75405U-AD-8	RASGAS 3 2027	R	F		1FE	15,000,000	115.8060	17,370,900	15,000,000	15,000,000					6.332	6.343	MS	240,088	949,800	09/20/2006	09/30/2027
75405T-AA-7	RASGAS II 2020	R	F		1FE	5,872,593	107.2500	6,643,065	6,194,000	6,070,629		18,721			5.298	5.891	MS	82,951	316,238	06/12/2006	09/30/2020
754907-AA-1	RAYONIER INC			1	2FE	14,967,150	102.8340	15,425,130	15,000,000	14,975,146		2,930			3.750	3.809	AO	140,625	562,500	02/29/2012	04/01/2022
755111-AJ-0	RAYTHEON CO				1FE	12,667,830	115.4780	13,857,324	12,000,000	12,229,277		(63,153)			6.750	6.085	MS	238,500	810,000	11/12/2009	03/15/2018
755111-AU-5	RAYTHEON CO				1FE	4,659,075	116.7060	5,251,775	4,500,000	4,563,004		(13,732)			6.400	5.996	JD	12,800	288,000	04/19/2006	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	1,622,430	109.1810	1,637,711	1,500,000	1,578,164		(13,798)			4.400	3.286	FA	24,933	66,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY	R			1FE	6,971,580	103.2800	7,229,600	7,000,000	6,981,127		2,926			3.125	3.176	AO	46,181	218,750	08/09/2011	10/15/2020
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B				2	20,000,000	98.5220	19,704,446	20,000,000	20,000,000					0.933	6.331	FMAN	20,213	189,327	11/12/2009	08/23/2017
75886A-AG-3	REGENCY ENERGY PARTNERS			1	3FE	1,997,000	96.5000	1,930,000	2,000,000	1,995,423		(156)			5.500	6.175	AO	23,222	110,000	02/11/2014	04/15/2023
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			1	3FE	6,525,000	91.7500	6,422,500	7,000,000	6,553,179		28,179			4.500	5.439	MN	52,500	315,000	04/07/2014	11/01/2023
75886A-AL-2	REGENCY ENERGY PARTNERS LP			1	3FE	11,848,460	99.7500	11,471,250	11,500,000	11,819,838		(28,622)			5.875	5.437	MS	225,208	377,224	03/11/2014	03/01/2022
759351-AE-9	REINSURANCE GRP OF AMER			1	2FE	5,060,700	102.0000	5,100,000	5,000,000	5,007,679		(7,548)			6.750	6.580	JD	15,000	337,500	01/10/2006	12/15/2065
759351-AE-9	REINSURANCE GRP OF AMER	R		1	2FE	4,994,950	102.0000	5,100,000	5,000,000	4,995,028		11			6.750	6.762	JD	15,000	337,500	02/15/2006	12/15/2065
76009N-AH-3	RENT-A-CENTER INC			1	4FE	4,975	96.0000	4,800	5,000	4,983		2			6.625	7.378	MN	42	331	03/10/2011	11/15/2020
76009N-AH-3	RENT-A-CENTER INC	LS		1	4FE	5,397,875	96.0000	5,208,000	5,425,000	5,406,528		2,494			6.625	7.378	MN	45,924	359,406	03/10/2011	11/15/2020
76009N-AK-6	RENT-A-CENTER INC			1	4FE	618,750	86.0000	645,000	750,000	622,538		3,788			4.750	8.249	MN	5,938	17,813	09/29/2014	05/01/2021
760759-AF-7	REPUBLIC SERVICES INC				2FE	4,050,000	123.8480	5,015,860	4,050,000	4,050,000					6.086	6.086	MS	72,576	246,483	03/21/2005	03/15/2035
760759-AH-3	REPUBLIC SERVICES INC				2FE	10,179,200	110.5600	11,055,990	10,000,000	10,105,679		(17,652)			5.000	4.764	MS	166,667	500,000	06/22/2010	03/01/2020
760759-AH-3	REPUBLIC SERVICES INC	R			2FE	9,998,500	110.5600	11,055,990	10,000,000	9,999,133		144			5.000	4.997	MS	166,667	500,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	19,843,847	105.8010	21,001,399	19,850,000	19,846,840		863			3.800	3.815	MN	96,383	754,300	05/02/2011	05/15/2018
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	9,972,300	102.6620	10,266,170	10,000,000	9,978,593		2,479			3.550	3.596	JD	29,583	355,000	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC				2FE	9,928,500	112.6580	11,265,790	10,000,000	9,961,513		6,972			5.500	5.608	MS	161,944	550,000	08/31/2009	09/15/2019
760761-AD-8	REPUBLIC SERVICES INC				2FE	9,242,240	113.2280	9,058,272	8,000,000	8,879,186		(111,623)			5.250	3.440	MN	53,667	420,000	08/09/2011	11/15/2021
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL			2	4FE	4,171,666	99.7500	4,153,793	4,164,203	4,171,047		(619)			4.000	4.177	MJSD	463	125,286	08/08/2014	12/01/2018
761735-AK-5	REYNOLDS GRP ISS/REYNOLD			13	4FE	2,585,000	103.3750	2,584,375	2,500,000	2,531,919		(16,366)			7.125	6.929	AO	37,604	178,125	05/31/2012	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	8,349,023	102.5000	8,412,175	8,207,000	8,327,033		(22,205)			5.750	6.740	AO	99,624	471,903	03/20/2014	10/15/2020
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	4,961,250	103.7570	5,187,835	5,000,000	4,975,733		3,676			3.500	3.593	MN	28,681	175,000	10/28/2010	11/02/2020

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
767201-AL-0	RIO TINTO FIN USA LTD		F		1FE	4,997,000	109.8800	5,494,015	5,000,000	4,997,195		51			5.200	5.204	MN	42,611	260,000	10/28/2010	11/02/2040
76720A-AC-0	RIO TINTO FIN USA LTD	R	F	1	1FE	2,984,220	99.9720	2,999,160	3,000,000	2,988,058		1,426			3.500	3.563	MS	28,875	105,000	03/19/2012	03/22/2022
76720A-AF-3	RIO TINTO FIN USA PLC	LS	F	1	1FE	1,973,760	96.1460	1,922,926	2,000,000	1,979,266		2,379			2.875	3.028	FA	20,764	57,500	08/16/2012	08/21/2022
771196-AS-1	ROCHE HLDGS INC		R		1FE	1,288,750	115.4990	1,337,474	1,158,000	1,222,442		(13,765)			6.000	4.519	MS	23,160	69,480	09/14/2009	03/01/2019
77340R-AH-0	ROCKIES EXPRESS PIPELINE				3FE	10,014,000	99.5000	9,950,000	10,000,000	10,000,948		(3,216)			3.900	3.903	AO	82,333	390,000	08/05/2010	04/15/2015
77340R-AP-2	ROCKIES EXPRESS PIPELINE			1	3FE	750,000	100.2500	751,875	750,000	750,000					6.000	6.000	JJ	20,750	45,000	01/10/2013	01/15/2019
772739-AL-2	ROCK-TENN CO				2FE	5,989,597	107.4190	6,445,134	6,000,000	5,991,307		990			4.900	4.924	MS	98,000	294,000	03/28/2013	03/01/2022
773903-AE-9	ROCKWELL AUTOMATION				1FE	4,969,200	132.7120	6,635,575	5,000,000	4,972,331		530			6.250	6.293	JD	26,042	312,500	11/28/2007	12/01/2037
774341-AB-7	ROCKWELL COLLINS INC				1FE	12,931,230	111.2590	14,463,605	13,000,000	12,964,812		6,690			5.250	5.120	JJ	314,708	682,500	05/01/2009	07/15/2019
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	998	96.8520	969	1,000	999					3.000	3.027	MS	9	30	02/28/2013	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS IN	LS	A	1	2FE	4,991,252	96.8520	4,841,651	4,999,000	4,992,490		690			3.000	3.027	MS	44,158	149,970	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN	R	A	1	2FE	4,952,750	100.5440	5,027,175	5,000,000	4,954,156		788			4.500	4.565	MS	66,250	225,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2FE	1,996,260	105.0640	2,101,280	2,000,000	1,996,648		312			4.100	4.123	AO	20,500	81,772	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC	LS	A	1	2FE	9,981,300	105.0640	10,506,400	10,000,000	9,983,240		1,562			4.100	4.123	AO	102,500	408,861	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC	R	A	1	2FE	3,976,040	114.7740	4,590,960	4,000,000	3,976,451		331			5.450	5.490	AO	54,500	217,394	09/25/2013	10/01/2043
776696-AC-0	ROPER INDUSTRIES INC	R			2FE	11,997,360	115.2580	13,830,924	12,000,000	11,998,566		257			6.250	6.251	MS	250,000	750,000	08/26/2009	09/01/2019
777779-AD-1	ROSETTA RESOURCES INC			1	4FE	6,872,025	91.5100	6,140,321	6,710,000	6,854,201		(17,824)			5.625	5.622	MN	62,906	293,063	07/28/2014	05/01/2021
777779-AE-9	ROSETTA RESOURCES INC			1	4FE	2,116,250	90.0000	1,890,000	2,100,000	2,114,657		(1,593)			5.875	6.367	JD	10,281	128,858	05/14/2014	06/01/2022
777779-AF-6	ROSETTA RESOURCES INC			1	4FE	2,100,000	89.0000	1,869,000	2,100,000	2,100,000					5.875	5.875	JD	10,281	62,373	05/21/2014	06/01/2024
779382-AK-6	ROWAN COMPANIES INC				2FE	4,967,050	113.9520	5,697,620	5,000,000	4,981,744		3,187			7.875	8.003	FA	164,063	393,750	07/15/2009	08/01/2019
779382-AN-0	ROWAN COMPANIES INC				2FE	4,975,200	104.2000	5,210,000	5,000,000	4,989,521		3,584			5.000	5.087	MS	83,333	250,000	08/19/2010	09/01/2017
779382-AR-1	ROWAN COMPANIES INC	R		1	2FE	4,994,900	94.3870	4,719,335	5,000,000	4,995,293		393			4.750	4.764	JJ	109,514	118,750	01/06/2014	01/15/2024
78008K-BS-1	ROYAL BANK OF CANADA		A		1FE	19,952,000	101.8390	20,367,700	20,000,000	19,991,029		9,150			2.625	2.631	JD	23,333	525,000	07/07/2010	12/15/2015
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	9,994,900	100.7710	10,077,090	10,000,000	9,999,687		1,075			3.125	3.136	AO	66,840	312,500	04/07/2010	04/14/2015
G768J4-AC-0	ROYAL BK OF SCOTLAND PLC		F		1FE	9,540,923	101.1560	9,741,313	9,630,000	9,622,565		19,313			5.000	5.797	MAY	299,600	481,500	05/18/2010	05/17/2015
74966U-AH-3	RPI FINANCE Term Loan Facility B-2			2	2FE	2,616,536	99.6250	2,610,797	2,620,624	2,616,798		1,024			3.250	3.574	MJSD	22,057	68,295	10/01/2012	05/09/2018
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	14,980,650	98.4810	14,772,135	15,000,000	14,984,311		1,706			3.450	3.491	MN	66,125	517,500	10/18/2012	11/15/2022
74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS	R			1	5,000,000	101.8030	5,090,132	5,000,000	5,012,270		(26,432)			5.060	5.060	JD	12,650	253,000	06/13/2005	06/13/2015
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022	R		2	2FE	10,000,000	111.6660	11,166,630	10,000,000	10,000,000					6.000	6.000	AO	150,000	600,000	02/09/2012	04/01/2022
78355H-JP-5	RYDER SYSTEM INC				2FE	9,638,999	102.9270	9,932,484	9,650,000	9,647,483		2,077			3.600	3.621	MS	115,800	347,400	08/26/2010	03/01/2016
78355H-JU-4	RYDER SYSTEM INC			1	2FE	18,978,910	99.3100	18,868,881	19,000,000	18,985,090		3,378			2.350	2.370	FA	155,035	446,500	02/19/2013	02/26/2019
785592-AA-4	SABINE PASS LIQUEFACTION			3	3FE		103.7500								5.625	0.000	FA		171	03/13/2013	02/01/2021
785592-AD-8	SABINE PASS LIQUEFACTION LLC			13	3FE	102,790	97.7500	97,750	100,000	102,600		(190)			5.625	5.234	AO	1,188	5,655	03/24/2014	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC			1	3FE	10,319,692	98.2500	9,775,875	9,950,000	10,284,476		(35,216)			5.625	4.977	FA	233,203	283,160	04/07/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION LLC				3FE	5,013,578	101.5000	5,075,000	5,000,000	5,013,426		(152)			6.250	6.201	MS	92,014		11/24/2014	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1	3FE	3,618,687	98.1250	3,458,906	3,525,000	3,617,885		(801)			5.750	5.386	MN	25,899		11/24/2014	05/15/2024
785583-AK-1	SABINE PASS LNG LP			1	4FE	6,916,000	101.0000	6,716,500	6,650,000	6,868,873		(47,127)			6.500	6.003	MN	72,042	432,250	01/16/2014	11/01/2020
78572X-AE-1	SABRA HEALTH CARE LP			1	3FE	1,293,500	104.0000	1,352,000	1,300,000	1,293,694		194			5.500	7.405	FA	29,792		10/01/2014	02/01/2021
786514-BS-7	SAFEWAY INC				2FE	9,267,668	101.0960	9,410,980	9,309,000	9,283,840		3,917			3.950	4.020	FA	138,911	367,706	07/27/2010	08/15/2020
786514-BS-7	SAFEWAY INC	LS			2FE	339,486	101.0960	344,736	341,000	340,078		144			3.950	4.020	FA	5,088	13,470	07/27/2010	08/15/2020
786514-BU-2	SAFEWAY INC				2FE	13,964,860	101.2500	14,174,944	14,000,000	13,973,964		3,109			4.750	4.775	JD	55,417	665,000	11/30/2011	12/01/2021
18503T-AB-6	SAGE AUTO INTERIORS 1ST LIEN TLB			2	4FE	17,820,000	99.7500	17,955,000	18,000,000	17,824,486		4,486			6.000	6.407	JAJO	192,000		10/29/2014	10/08/2020
78390X-AC-5	SAIC INC	R		1	3FE	4,992,550	91.2220	4,561,080	5,000,000	4,992,964		112			5.950	5.939	JD	24,792	297,500	12/13/2010	12/01/2040
79546V-AK-2	SALLY HOLDINGS LLC			1	3FE	818,000	104.5000	836,000	800,000	816,655		(1,345)			5.500	5.476	MN	7,333	44,244	04/25/2014	11/01/2023
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	3,522,375	104.7500	3,613,875	3,450,000	3,509,182		(9,224)			5.750	5.809	JD	16,531	198,375	08/20/2013	06/01/2022
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP	LS		1	3FE	4,825,125	104.7500	5,028,000	4,800,000	4,820,803		(3,217)			5.750	6.192	JD	23,000	276,000	08/20/2013	06/01/2022
79586K-AC-5	SAMARCO MINERACAO SA		F		2FE	14,831,850	95.5000	14,325,000	15,000,000	14,847,096		12,905			5.750	5.900	AO	160,521	862,500	10/21/2013	10/24/2023
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
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)				2FE	18,917,187	115.0000	21,754,766	18,917,187	18,824,065		7,251			8.770	8.901	JAJO	350,241	1,643,673	12/01/2003	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING				2FE	3,783,437	111.2680	4,209,755	3,783,437	3,783,437					7.100	7.209	JAJO	56,710	266,136	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E				1FE	3,733,238	125.1150	4,691,816	3,750,000	3,738,117		706			6.000	6.039	JD	18,750	225,000	06/05/2006	06/01/2026
797440-BM-5	SAN DIEGO G & E				1FE	8,922,972	111.2950	11,318,712	10,170,000	8,999,067		21,042			4.500	5.329	FA	172,890	457,650	02/07/2011	08/15/2040
797440-BP-8	SAN DIEGO G & E				1FE	6,990,200	103.7860	7,264,985	7,000,000	6,990,770		190			3.950	3.957	MN	35,331	276,500	11/14/2011	11/15/2041
798237-G@-6	SAN JOSE WATER COMPANY	R			1	15,000,000	120.0000	18,000,000	15,000,000	14,881,983		10,764			8.580	8.584	JJ	643,500	1,287,000	12/31/1998	07/01/2022
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	3,687,980	64.0000	2,215,040	3,461,000	3,653,157		(34,363)			7.500	5.706	MS	76,430	132,563	04/25/2014	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC			1	4FE	2,737,500	63.0000	1,575,000	2,500,000	2,713,846		(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	5,364,650	63.0000	3,200,400	5,080,000	5,337,717		(27,145)			7.500	6.586	FA	143,933	212,250	04/08/2014	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	R	F		2	49,837,761	112.2100	56,104,970	50,000,000	49,919,171		15,127			6.100	6.142	JD	25,417	3,050,000	09/10/2008	06/28/2019
80105N-AG-0	SANOFI-AVENTIS		F		1FE	19,795,200	108.6470	21,729,460	20,000,000	19,862,528		18,942			4.000	4.126	MS	204,444	800,000	03/22/2011	03/29/2021
80105N-AG-0	SANOFI-AVENTIS	R	F		1FE	9,897,600	108.6470	10,864,730	10,000,000	9,931,264		9,471			4.000	4.126	MS	102,222	400,000	03/22/2011	03/29/2021
G78158-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2		F		1	27,000,000	101.0400	27,280,738	27,000,000	27,000,000					2.340	2.340	AO	135,135	631,800	10/14/2010	10/14/2015
78388J-AQ-9	SBA COMMUNICATIONS CORP			1	4FE	6,132,740	102.2500	6,135,000	6,000,000	6,098,360		(23,614)			5.625	5.128	AO	84,375	337,500	08/13/2013	10/01/2019
78388J-AR-7	SBA COMMUNICATIONS CORP			1	4FE	2,479,450	96.2500	2,406,250	2,500,000	2,480,508		1,058			4.875	6.288	JJ	60,938		06/17/2014	07/15/2022
78401F-AG-2	SBA TELECOMMUNICATIONS			1	4FE	350,000	101.7800	356,230	350,000	350,000					5.750	6.629	JJ	9,280	20,125	07/12/2013	07/15/2020
78408L-AB-3	SC JOHNSON & SON INC	R		1	1FE	3,828,659	102.5050	3,823,433	3,730,000	3,828,465		(193)			3.350	3.026	MS	30,545		12/18/2014	09/30/2024
806854-AB-1	SCHLUMBERGER INVESTMENT		E	1	1FE	14,951,850	102.6350	15,395,265	15,000,000	14,966,006		4,456			3.300	3.339	MS	147,125	495,000	09/07/2011	09/14/2021
80685P-AA-6	SCHLUMBERGER NORGE AS		E	1	1FE	19,935,400	108.4980	21,699,620	20,000,000	19,957,548		5,999			4.200	4.247	JJ	387,333	840,000	03/11/2011	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK		E	1	1FE	7,464,580	108.4980	7,594,867	7,000,000	7,313,561		(46,216)			4.200	3.358	JJ	135,567	294,000	08/05/2011	01/15/2021
80687P-AA-4	SCHNEIDER ELECTRIC SA		F		1FE	9,973,400	100.5230	10,052,330	10,000,000	9,978,748		2,408			2.950	2.981	MS	77,028	295,000	09/20/2012	09/27/2022
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)			2	2	51,000,002	123.4250	52,807,857	51,000,002	51,736,270		30,421		(7,173,402)	4.485	4.485	MS	773,998	2,511,460	03/01/2006	03/01/2016
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC			1	5FE	898,900	91.6250	916,250	1,000,000	899,513		613			10.000	14.494	JD	11,111		12/03/2014	12/01/2022
78420E-AB-3	SCIENTIFIC GAMES INTL INC. TL B2			2	3FE	1,980,000	98.4170	1,968,340	2,000,000	1,980,371		371			6.000	6.248	JAJO	4,667	14,333	11/05/2014	10/01/2021
81013T-AC-5	SCOTTISH POWER PLC		F		2FE	4,906,250	115.8950	5,794,750	5,000,000	4,938,757		4,253			5.810	5.972	MS	85,536	290,500	03/23/2005	03/15/2025
81013T-AC-5	SCOTTISH POWER PLC	R	F		2FE	1,957,700	115.8950	2,317,900	2,000,000	1,972,348		1,918			5.810	5.993	MS	34,214	116,200	03/23/2005	03/15/2025
81180W-AD-3	SEAGATE HDD CAYMAN		E	1	2FE	350,000	105.0000	367,500	350,000	350,000					6.875	7.402	MN	4,010	24,063	04/29/2010	05/01/2020
81180W-AF-8	SEAGATE HDD CAYMAN		E	1	2FE	2,175,000	110.2500	2,205,000	2,000,000	2,109,718		(24,764)			7.000	5.667	JJ	70,000	140,000	03/23/2012	11/01/2021
81180W-AH-4	SEAGATE HDD CAYMAN		E		2FE	12,711,222	103.8650	13,762,086	13,250,000	12,730,004		18,782			4.750	5.336	JD	52,448	314,688	08/11/2014	06/01/2023
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	456,000	111.7500	447,000	400,000	434,639		(9,770)			8.375	5.368	MS	9,864	33,500	09/25/2012	09/15/2021
81211K-AS-9	SEALED AIR CORP			1	4FE	3,034,500	109.5000	3,066,000	2,800,000	3,004,420		(28,972)			6.500	5.015	JD	15,167	182,000	12/12/2013	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	13,945,000	102.0000	14,280,000	14,000,000	13,947,436		4,488			5.250	5.324	AO	183,750	735,000	01/15/2014	04/01/2023
81620*-AA-8	SELECT REHABILITATION INC			1	4Z	4,000,000	105.0000	4,200,000	4,000,000	4,000,000					16.000	14.831	JAJO	135,111	141,667	10/01/2014	06/29/2017
78412D-AN-9	SEMCO ENERGY INC				1FE	9,993,000	112.5920	11,259,210	10,000,000	9,995,848		665			5.150	5.159	AO	100,139	515,000	04/14/2010	04/21/2020
816752-AC-3	SEMINOLE HARD ROCK ENT I			1	4FE	2,911,000	99.0000	2,871,000	2,900,000	2,908,357		(1,647)			5.875	7.161	MN	21,770	170,375	08/01/2013	05/15/2021
816851-AJ-8	SEMPRA ENERGY				2FE	474,305	113.3310	566,653	500,000	488,278		2,909			6.150	6.924	JD	1,367	30,750	05/28/2009	06/15/2018
816851-AP-4	SEMPRA ENERGY				2FE	4,957,950	123.5410	6,177,035	5,000,000	4,961,032		666			6.000	6.069	AO	63,333	300,000	10/05/2009	10/15/2039
81725W-AF-0	SENSATA TECHNOLOGIES BV		E	1	3FE	2,000,000	103.7500	2,075,000	2,000,000	2,000,000					6.500	7.230	MN	16,611	130,000	05/06/2011	05/15/2019
81725W-AG-8	SENSATA TECHNOLOGIES BV		E		3FE	17,763,750	99.5000	17,910,000	18,000,000	17,777,169		16,798			4.875	5.053	AO	185,250	877,500	03/18/2014	10/15/2023
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE	933,168	99.8040	929,902	931,729	932,918		(235)			3.250	3.066	FMAN	4,048	28,406	12/11/2013	05/12/2019
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN			2	4FE	1,440,604	97.4370	1,406,796	1,443,800	1,440,671		1,213			4.500	5.185	FMAN	3,620	68,641	12/12/2011	05/09/2017
817565-CB-8	SERVICE CORP INTERNATIONAL			1	4FE	1,750,000	102.0000	1,785,000	1,750,000	1,750,000					5.375	5.893	MN	12,019	47,815	10/09/2014	05/15/2024
817565-BF-0	SERVICE CORP INTL			3	4FE	2,188,125	107.5000	2,418,750	2,250,000	2,224,574		9,108			7.000	7.513	JD	7,000	157,500	06/14/2010	06/15/2017
817565-BT-0	SERVICE CORP INTL				4FE	3,500,000	112.5000	3,937,500	3,500,000	3,500,000					7.500	7.500	AO	65,625	262,500	03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL				3FE	9,528,156	115.7500	10,012,375	8,650,000	9,283,180		(70,642)			8.000	6.653	MN	88,422	692,000	03/14/2011	11/15/2021
78413H-AA-7	SES SA		E		2FE	2,985,540	101.0070	3,030,204	3,000,000	2,987,698		1,255			3.600	3.658	AO	26,100	108,000	03/26/2013	04/04/2023
78412F-AL-8	SESI LLC			1	2FE	6,824,813	97.0000	6,547,500	6,750,000	6,782,272		(12,510)			6.375	6.781	MN	71,719	430,313	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	2FE	1,750,000	96.0000	1,680,000	1,750,000	1,750,000					7.125	7.764	JD	5,542	124,688	11/21/2011	12/15/2021
818097-AB-3	SEVENTY SEVEN ENERGY INC			1	4FE	2,737,850	58.5000	1,901,250	3,250,000	2,738,516		666			6.500	16.776	JJ	108,920		12/30/2014	07/15/2022
822538-AA-2	SHELF DRILL HOLD LTD	LS	F	1	4FE	3,874,250	82.0000	3,034,000	3,700,000	3,811,404		(50,665)			8.625	8.903	MN	53,188	276,000	11/03/2014	11/01/2018
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		R		1	13,099,514	108.5210	14,190,775	13,076,582	13,086,843		(1,939)			5.830	5.697	JJ	379,065	710,583	11/12/2009	01/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	12,944,620	108.5610	14,112,930	13,000,000	12,985,079		6,170			5.200	5.255	MS	185,900	676,000	03/27/2007	03/22/2017
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	5,226,500	134.3820	6,719,100	5,000,000	5,207,547		(3,792)			6.375	6.046	JD	14,167	318,750	04/06/2009	12/15/2038
822582-AH-5	SHELL INTERNATIONAL FIN		F		1FE	12,048,540	101.8670	12,224,076	12,000,000	12,006,725		(9,052)			3.250	3.171	MS	107,250	390,000	01/11/2010	09/22/2015
822582-AJ-1	SHELL INTERNATIONAL FIN	R	F		1FE	15,944,640	109.7460	17,559,344	16,000,000	15,970,885		5,442			4.300	4.343	MS	189,200	688,000	09/15/2009	09/22/2019
822582-AM-4	SHELL INTERNATIONAL FIN		F		1FE	11,144,200	109.5790	10,957,900	10,000,000	10,728,801		(127,355)			4.375	2.865	MS	116,667	437,500	08/12/2011	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN	R	F		1FE	10,069,000	121.7710	12,177,060	10,000,000	10,064,758		(1,175)			5.500	5.452	MS	146,667	550,000	02/04/2011	03/25/2040
822582-AX-0	SHELL INTERNATIONAL FIN		E		1FE	8,981,100	103.2110	9,288,981	9,000,000	8,983,354		1,636			3.400	3.425	FA	118,150	306,000	08/07/2013	08/12/2023
826200-AD-9	SIEMENS FINANCIERINGSMAT		F		1FE	4,989,700	124.0710	6,203,570	5,000,000	4,992,587		426			6.125	6.143	FA	113,993	306,250	08/09/2006	08/17/2026
826418-BE-4	SIERRA PACIFIC POWER CO				1FE	4,439,150	138.3090	6,915,425	5,000,000	4,479,161		8,431			6.750	7.733	JJ	168,750	337,500	05/15/2009	07/01/2037
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	14,874,450	108.5000	16,275,000	15,000,000	14,934,864		17,533			5.625	5.767	AO	180,469	843,750	04/07/2011	04/14/2018
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA			23	5Z	79,730	0.0000		486,940						16.000	0.000	MS	26,403	81,569	01/18/2013	09/01/2018
826552-AA-9	SIGMA-ALDRICH			1	1FE	6,994,050	103.3000	7,230,986	7,000,000	6,996,292		566			3.375	3.388	MN	39,375	236,250	10/25/2010	11/01/2020
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA			1	5FE	1,409,625	97.5000	1,389,375	1,425,000	1,410,009		384			6.375	8.479	MN	15,141	45,927	09/10/2014	05/01/2022
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB			2	4FE	3,744,792	95.5630	3,583,613	3,750,000	3,745,415		623			3.750	4.018	FMAN	28,395	62,477	07/11/2014	05/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
827048-AR-0	SILGAN HOLDINGS INC			1	3FE	3,340,253	102.5000	3,433,750	3,350,000	3,340,714		461			5.500	6.447	FA	76,771	92,125	07/24/2014	02/01/2022
829259-AM-2	SINCLAIR TELEVISION GROU			1	4FE	45,885	99.2500	45,655	46,000	45,895		10			5.375	7.447	AO	618	1,236	04/08/2014	04/01/2021
829259-AM-2	SINCLAIR TELEVISION GROU	LS		1	4FE	4,218,428	99.2500	4,197,283	4,229,000	4,219,351		923			5.375	7.447	AO	56,827	113,654	04/08/2014	04/01/2021
829259-AP-5	SINCLAIR TELEVISION GROUP INC			1	4FE	800,000	103.0000	824,000	800,000	800,000					6.375	8.408	MN	8,500	25,500	08/20/2014	11/01/2021
829259-AQ-3	SINCLAIR TELEVISION GROUP INC			1	4FE	450,000	103.0000	463,500	450,000	450,000					6.375	8.035	MN	4,781	30,281	01/29/2014	11/01/2021
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	937,500	98.5000	985,000	1,000,000	948,669		8,048			4.250	7.527	MN	5,431	42,500	08/01/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	4FE	2,628,250	93.5000	2,477,750	2,650,000	2,630,951		1,734			4.625	5.233	MN	15,661	122,563	05/29/2013	05/15/2023
82967N-AQ-1	SIRIUS XM RADIO INC			1	4FE	2,725,000	103.0000	2,678,000	2,600,000	2,710,317		(14,683)			5.875	4.807	AO	38,188	94,685	06/18/2014	10/01/2020
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	3,215,000	100.0000	3,200,000	3,200,000	3,210,576		(2,311)			5.250	6.415	JJ	77,467	168,000	01/11/2013	01/15/2021
78440P-AC-2	SK TELECOM		F		1FE	8,892,090	127.4230	11,468,070	9,000,000	8,917,014		4,102			6.625	6.735	JJ	266,656	596,250	07/13/2007	07/20/2027
78454L-AJ-9	SM ENERGY CO			1	3FE	1,005,000	94.0000	940,000	1,000,000	1,004,914		(86)			6.125	6.653	MN	7,486		11/12/2014	11/15/2022
832248-AQ-1	SMITHFIELD FOODS INC				3FE	829,688	110.2500	826,875	750,000	792,775		(15,608)			7.750	5.284	JJ	29,063	58,125	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	11,645,000	104.5000	11,495,000	11,000,000	11,491,584		(90,514)			6.625	5.777	FA	275,306	728,750	08/09/2013	08/15/2022
83238P-AB-0	SMITHS GROUP PLC		F		2FE	4,994,000	115.8130	5,790,650	5,000,000	4,996,853		593			7.200	7.231	MN	46,000	360,000	05/07/2009	05/15/2019
83238P-AD-6	SMITHS GROUP PLC		F		2FE	19,956,800	99.4010	19,880,240	20,000,000	19,965,090		3,816			3.625	3.651	AO	159,097	725,000	10/04/2012	10/12/2022
83238P-AD-6	SMITHS GROUP PLC	R	F		2FE	4,989,200	99.4010	4,970,060	5,000,000	4,991,273		954			3.625	3.651	AO	39,774	181,250	10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO				2FE	9,980,800	104.2040	10,420,390	10,000,000	9,986,244		1,765			3.500	3.520	AO	73,889	350,000	10/13/2011	10/15/2021
835495-AJ-1	SONOCO PRODUCTS CO			1	2FE	5,082,450	119.4730	5,973,670	5,000,000	5,078,351		(1,373)			5.750	5.633	MN	47,917	287,500	10/20/2011	11/01/2040
835495-AJ-1	SONOCO PRODUCTS CO	R		1	2FE	9,920,900	119.4730	11,947,340	10,000,000	9,925,566		1,223			5.750	5.806	MN	95,833	575,000	10/25/2010	11/01/2040
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	4,977,150	106.5020	5,325,085	5,000,000	4,983,352		2,045			4.375	4.440	MN	36,458	218,750	10/20/2011	11/01/2021
837004-CA-6	SOUTH CAROLINA ELEC&GAS				1FE	5,445,150	134.2110	6,710,570	5,000,000	5,401,644		(9,468)			6.250	5.602	JJ	156,250	312,500	11/06/2009	07/01/2036
837004-CB-4	SOUTH CAROLINA ELEC&GAS	R			1FE	3,096,240	130.1110	3,903,333	3,000,000	3,087,566		(1,776)			6.050	5.818	JJ	83,692	181,500	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS				1FE	4,960,700	123.1070	6,155,325	5,000,000	4,963,706		662			5.500	5.560	JD	12,222	275,000	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC&GAS			1	1FE	7,970,640	123.2340	9,858,728	8,000,000	7,972,350		470			5.450	5.479	FA	181,667	436,000	01/20/2011	02/01/2041
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN				1FE	15,249,165	105.9200	16,151,916	15,249,165	15,249,165					3.846	3.846	FA	221,560	589,205	08/06/2013	08/15/2033
842400-FA-6	SOUTHERN CAL EDISON				1FE	14,992,800	121.3800	18,206,955	15,000,000	14,994,008		157			5.350	5.353	JJ	370,042	802,500	06/20/2005	07/15/2035
842400-FL-2	SOUTHERN CAL EDISON				1FE	6,854,444	131.2930	8,337,118	6,350,000	6,813,629		(9,007)			6.050	5.500	MS	113,118	384,175	12/11/2009	03/15/2039
842400-FQ-1	SOUTHERN CAL EDISON			1	1FE	13,077,750	109.4020	16,410,255	15,000,000	13,194,096		32,171			4.500	5.370	MS	225,000	675,000	02/04/2011	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON			1	1FE	4,971,900	101.4100	5,070,490	5,000,000	4,973,529		546			3.900	3.938	JD	16,250	195,000	11/17/2011	12/01/2041
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	7,709,923	105.1200	8,173,096	7,775,000	7,715,675		5,675			3.500	3.604	AO	68,031	271,369	12/20/2013	10/01/2023
84265V-AD-7	SOUTHERN PERU COPPER COR	R	R		2FE	4,974,050	108.9040	5,445,200	5,000,000	4,984,556		2,458			5.375	5.443	AO	55,990	268,750	04/13/2010	04/16/2020
84265V-AE-5	SOUTHERN PERU COPPER COR		R		2FE	9,925,000	104.9000	10,490,000	10,000,000	9,929,309		1,032			6.750	6.809	AO	140,625	675,000	04/13/2010	04/16/2040
843646-AH-3	SOUTHERN POWER CO				2FE	3,043,950	116.1190	3,483,579	3,000,000	3,041,790		(729)			5.150	5.050	MS	45,492	154,500	11/10/2011	09/15/2041
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)	R			2FE	6,500,000	115.0000	7,475,000	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	12/31/1998	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS)				2FE	7,000,000	115.0000	8,050,000	7,000,000	6,976,631		1,169			7.990	7.990	MS	164,683	559,300	12/31/1998	09/15/2026
844895-AV-4	SOUTHWEST GAS CORP	R		1	1FE	4,998,300	105.0660	5,253,300	5,000,000	4,998,707		152			3.875	3.890	AO	48,438	193,750	03/20/2012	04/01/2022
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	14,433,460	111.7210	15,082,308	13,500,000	13,953,860		(131,150)			5.875	4.776	MS	264,375	793,125	01/31/2011	03/01/2018
845743-BN-2	SOUTHWESTERN PUBLIC SERV			1	1FE	14,773,950	110.4840	16,572,525	15,000,000	14,786,899		4,026			4.500	4.598	FA	255,000	675,000	08/03/2011	08/15/2041
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN	R		1	1FE	9,967,000	102.8460	10,284,610	10,000,000	9,968,574		1,574			3.300	3.348	JD	14,667	170,500	06/02/2014	06/15/2024
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES			3	2	10,000,000	106.2060	10,620,560	10,000,000	10,000,000					6.380	6.380	AO	115,194	638,000	11/12/2009	04/26/2016
84755T-AD-9	SPECTRA ENERGY CAPITAL				2FE	4,989,400	111.0960	5,554,795	5,000,000	4,994,015		972			5.650	5.683	MS	94,167	282,500	08/25/2009	03/01/2020
84755T-AE-7	SPECTRA ENERGY CAPITAL			1	2FE	9,967,700	94.9870	9,498,730	10,000,000	9,972,848		2,833			3.300	3.358	MS	97,167	330,000	02/25/2013	03/15/2023
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	4FE	9,305,000	106.0000	9,540,000	9,000,000	9,173,430		(37,617)			6.750	6.576	JD	27,000	607,500	03/11/2011	12/15/2020
85205T-AF-7	SPIRIT AEROSYSTEMS INC			1	4FE	2,036,836	101.7500	2,035,000	2,000,000	2,035,376		(1,459)			5.250	5.946	MS	30,917		10/03/2014	03/15/2022
852060-AD-4	SPRINT CAPITAL CORP				4FE	6,984,688	88.0000	6,138,000	6,975,000	6,983,033		(483)			6.875	6.865	MN	61,273	479,531	07/01/2013	11/15/2028
852060-AG-7	SPRINT CAPITAL CORP				4FE	2,769,375	102.0000	2,550,000	2,500,000	2,744,290		(25,085)			6.900	4.397	MN	28,750	86,250	07/09/2014	05/01/2019
85207U-AE-5	SPRINT CORP				4FE	1,000,000	99.1250	991,250	1,000,000	1,000,000					7.250	7.247	MS	21,347		11/17/2014	09/15/2021
85207U-AH-8	SPRINT CORP				4FE	2,300,000	93.0000	2,139,000	2,300,000	2,300,000					7.125	7.124	JD	7,283	81,938	11/17/2014	06/15/2024
852061-AS-9	SPRINT NEXTEL CORP				4FE	2,958,038	92.0000	2,767,360	3,008,000	2,963,771		4,160			6.000	6.242	MN	23,061	180,480	08/20/2013	11/15/2022
852061-AS-9	SPRINT NEXTEL CORP	LS			4FE	2,756,550	92.0000	2,628,440	2,857,000	2,767,833		8,323			6.000	6.517	MN	21,904	171,420	08/20/2013	11/15/2022
792860-AJ-7	ST PAUL TRAVELERS				1FE	3,019,860	107.6400	3,229,185	3,000,000	3,003,745		(2,365)			6.250	6.159	JD	5,729	187,500	07/14/2006	06/20/2016
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	11,482,500	102.5000	11,736,250	11,450,000	11,477,841		(3,418)			6.250	6.131	JD	31,806	715,625	08/19/2013	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER I			1	1FE	11,987,760	104.0120	12,481,464	12,000,000	11,991,122		1,120			3.400	3.423	JD	34,000	408,000	11/17/2011	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I	R			1FE	4,995,700	98.5920	4,929,590	5,000,000	4,996,525		390			2.900	2.905	MN	24,167	145,000	11/01/2012	11/01/2022
855244-AC-3	STARBUCKS CORP	R			1FE	9,981,100	112.3210	11,232,060	10,000,000	9,993,859		2,093			6.250	6.257	FA	236,111	625,000	08/20/2007	08/15/2017
855244-AD-1	STARBUCKS CORP			1	1FE	4,998,200	106.6050	5,330,255	5,000,000	4,998,398		151			3.850	3.887	AO	48,125	205,868	09/03/2013	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
85590A-AP-9	STARWOOD HOTELS & RESORT			1	2FE	9,959,600	97.2060	9,720,590	10,000,000	9,966,759		3,536			3.125	3.241	FA	118,056	312,500	12/05/2012	02/15/2023
85590A-AP-9	STARWOOD HOTELS & RESORT	0		1	2FE	19,919,200	97.2060	19,441,180	20,000,000	19,933,518		7,073			3.125	3.241	FA	236,111	625,000	12/05/2012	02/15/2023
85744N-AA-9	STATE STREET BANK & TRST				1FE	4,989,150	104.5800	5,228,985	5,000,000	4,998,601		1,277			5.300	5.327	JJ	122,194	265,000	12/05/2005	01/15/2016
857449-AB-8	STATE STREET CORP				1FE	22,401,732	111.5870	25,609,262	22,950,000	22,760,433		43,646			5.250	5.495	AO	254,363	1,204,875	08/24/2004	10/15/2018
857477-AG-8	STATE STREET CORP	R			1FE	19,931,000	109.4050	21,880,900	20,000,000	19,953,860		6,361			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021
24820R-AG-3	STATOIL	R	F		1FE	7,838,250	131.0620	9,174,340	7,000,000	7,611,811		(28,449)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
85771S-AA-4	STATOILHYDRO ASA		F		1FE	2,994,270	112.4220	3,372,666	3,000,000	2,997,171		574			5.250	5.260	AO	33,250	157,500	04/16/2009	04/15/2019
858119-AR-1	STEEL DYNAMICS INC			1	3FE	2,087,381	104.2500	2,017,238	1,935,000	2,011,986		(21,588)			7.625	6.225	MS	43,443	147,544	03/10/2011	03/15/2020
858119-AV-2	STEEL DYNAMICS INC			1	3FE	3,205,000	106.0000	3,312,500	3,125,000	3,192,477		(9,938)			6.375	6.352	FA	75,260	199,219	09/19/2013	08/15/2022
858119-AZ-3	STEEL DYNAMICS INC			1	3FE	3,265,706	101.5000	3,298,750	3,250,000	3,263,734		(1,814)			5.250	5.659	AO	36,021	170,625	11/29/2013	04/15/2023
858119-BB-5	STEEL DYNAMICS INC			1	3FE	6,128,250	102.5000	6,047,500	5,900,000	6,126,810		(1,440)			5.500	5.134	AO	100,956		12/12/2014	10/01/2024
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N				2	20,000,000	104.4830	20,896,574	20,000,000	20,000,000					3.890	3.890	AO	164,244	778,000	10/15/2010	10/15/2017
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	R	F		1	20,000,000	110.7370	22,147,400	20,000,000	20,000,000					5.980	5.980	JD	33,222	1,196,000	06/21/2007	06/21/2018
863667-AA-9	STRYKER CORP				1FE	19,990,420	100.0670	20,013,360	20,000,000	19,999,920		2,031			3.000	3.010	JJ	276,667	600,000	01/12/2010	01/15/2015
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			1	3FE	1,050,000	96.5000	1,013,250	1,050,000	1,050,000					5.500	5.500	JD	4,813	29,517	05/12/2014	06/01/2024
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	2,150,000	104.7500	2,095,000	2,000,000	2,115,985		(24,797)			7.375	5.747	FA	61,458	147,500	08/07/2013	08/01/2021
864577-B#-7	SUBURBAN WATER SYSTEMS	R			1	4,000,000	120.0000	4,800,000	4,000,000	4,008,196		(789)			9.090	9.090	FA	132,310	363,600	12/31/1998	02/20/2022
86680W-AB-1	SUN MERGER SUB INC			1	4FE	4,631,250	102.0000	4,590,000	4,500,000	4,623,221		(8,029)			5.875	6.523	FA	110,156	44,063	12/12/2014	08/01/2021
867229-AC-0	SUNCOR ENERGY INC	R	A		1FE	5,673,800	131.1130	6,555,635	5,000,000	5,523,654		(16,962)			7.150	6.150	FA	148,958	357,500	11/12/2002	02/01/2032
86722T-AA-0	SUNCOR ENERGY INC		A		1FE	3,495,905	112.1710	3,925,982	3,500,000	3,498,315		431			6.100	6.105	JD	17,792	213,500	06/03/2008	06/01/2018
867363-AR-4	SUNGARD DATA SYSTEMS INC			1	4FE	1,579,725	104.0000	1,591,200	1,530,000	1,548,511		(9,001)			7.375	7.895	MN	14,418	112,838	03/14/2011	11/15/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC			1	5FE	1,945,000	101.0000	1,919,000	1,900,000	1,941,114		(3,886)			6.625	6.961	MN	20,979	76,188	09/11/2014	11/01/2019
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE			2	3FE	995,000	98.8750	988,750	1,000,000	995,094		94			4.000	4.000	MJSD	2,444	3,291	11/20/2014	03/06/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	2,998,440	104.9370	3,148,119	3,000,000	2,998,865		132			4.650	4.676	FA	52,700	139,500	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2FE	9,997,400	95.8980	9,589,770	10,000,000	9,997,845		229			3.450	3.459	JJ	159,083	345,000	01/07/2013	01/15/2023
86765B-AL-3	SUNOCO LOGISTICS PARTNER	R		1	2FE	2,999,220	95.8980	2,876,931	3,000,000	2,999,353		69			3.450	3.459	JJ	47,725	103,500	01/07/2013	01/15/2023
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
86787G-AE-2	SUNTRUST BANK				2FE	3,038,907	110.1160	3,360,737	3,052,000	3,046,191		933			5.400	5.442	AO	41,202	164,808	03/17/2005	04/01/2020
870836-AB-9	SWISS BANK CORP-NY		F		2FE	5,514,700	103.4140	5,170,690	5,000,000	5,029,856		(52,908)			7.375	6.229	JJ	170,035	368,750	02/21/2002	07/15/2015
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	6,988,380	103.5520	7,248,647	7,000,000	6,988,933		208			4.375	4.385	MS	79,115	306,250	03/21/2012	03/28/2042
87425E-AM-5	TALISMAN ENERGY		A	1	2FE	8,665,767	96.7030	8,024,448	8,298,000	8,588,958		(42,815)			3.750	3.095	FA	129,656	311,175	03/04/2013	02/01/2021
875127-AV-4	TAMPA ELECTRIC				2FE	1,490,625	139.1460	2,087,189	1,500,000	1,491,797		172			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC				2FE	11,641,712	116.8690	12,797,156	10,950,000	11,417,201		(61,759)			5.400	4.597	MN	75,555	591,300	02/10/2011	05/15/2021
00386S-AD-4	TAQA ABU DHABI NATL ENER		F		1FE	4,992,250	116.4410	5,822,050	5,000,000	4,996,573		810			7.250	7.275	FA	151,042	362,500	07/25/2008	08/01/2018
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	1,124,644	101.2500	1,075,275	1,062,000	1,114,938		(9,317)			6.375	5.246	FA	28,209	67,703	12/11/2013	08/01/2022
87612B-AH-5	TARGA RESOURCES PARTNERS LP			1	3FE	1,027,500	102.2500	1,022,500	1,000,000	1,027,419		(81)			6.875	7.279	FA	28,646		12/22/2014	02/01/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP			1	3FE	7,934,994	91.0000	7,985,250	8,775,000	7,962,853		27,859			4.250	7.734	MN	47,653	127,500	12/17/2014	11/15/2023
87612B-AQ-5	TARGA RESOURCES PARTNERS LP			1	3FE	960,000	96.2500	962,500	1,000,000	960,141		141			4.125	7.603	MN	7,219		12/19/2014	11/15/2019
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			1	3FE	3,905,345	96.5000	3,840,700	3,980,000	3,912,124		5,913			5.250	6.383	MN	34,825	208,950	11/07/2013	05/01/2023
87612E-AU-0	TARGET CORP				1FE	1,661,590	143.4130	2,399,305	1,673,000	1,662,600		177			7.000	7.052	JJ	54,001	117,110	01/14/2008	01/15/2038
87612E-AV-8	TARGET CORP				1FE	9,317,880	107.7210	9,694,881	9,000,000	9,190,774		(30,754)			3.875	3.450	JJ	160,813	348,750	08/11/2010	07/15/2020
87612E-AV-8	TARGET CORP	R			1FE	5,306,600	107.7210	5,386,045	5,000,000	5,199,906		(32,619)			3.875	3.084	JJ	89,340	193,750	08/05/2011	07/15/2020
87612E-BA-3	TARGET CORP	R			1FE	4,892,950	101.5830	5,079,130	5,000,000	4,897,760		1,973			4.000	4.128	JJ	100,000	200,000	06/21/2012	07/01/2042
87233Q-AA-6	TC PIPELINES LP			1	2FE	6,988,380	103.9600	7,277,165	7,000,000	6,991,898		1,053			4.650	4.668	JD	14,467	325,500	06/14/2011	06/15/2021
878742-AR-6	TECK RESOURCES LIMITED		A		2FE	6,996,640	104.0790	7,285,516	7,000,000	6,998,635		486			3.850	3.854	FA	101,811	269,500	08/03/2010	08/15/2017
878742-AS-4	TECK RESOURCES LIMITED		A	1	2FE	1,996,420	89.8990	1,797,972	2,000,000	1,996,636		54			6.000	6.011	FA	45,333	120,000	08/03/2010	08/15/2040
878742-AS-4	TECK RESOURCES LIMITED	R	A	1	2FE	2,545,800	89.8990	2,247,465	2,500,000	2,542,929		(736)			6.000	5.866	FA	56,667	150,000	09/08/2010	08/15/2040
878742-AY-1	TECK RESOURCES LIMITED		A	1	2FE	1,638,586	89.6290	1,480,673	1,652,000	1,641,200		1,120			3.750	3.838	FA	25,813	61,950	07/30/2012	02/01/2023
878742-AY-1	TECK RESOURCES LIMITED	M	A	1	2FE	8,280,214	89.6290	7,482,237	8,348,000	8,293,427		5,658			3.750	3.838	FA	130,438	313,050	07/30/2012	02/01/2023
872456-AA-6	TELECOM ITALIA CAPITAL		F		3FE	5,036,500	114.5000	5,725,000	5,000,000	5,025,079		(4,634)			7.175	7.041	JD	12,955	358,750	05/21/2012	06/18/2019
87927V-AM-0	TELECOM ITALIA CAPITAL		F		3FE	8,827,500	100.0000	11,000,000	11,000,000	8,926,496		42,730			6.000	7.899	MS	166,833	660,000	07/17/2012	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL		F		3FE	2,026,940	111.5000	2,230,000	2,000,000	2,025,740		(390)			7.721	7.601	JD	11,582	154,420	08/22/2011	06/04/2038
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	11,667,000	131.5480	16,443,513	12,500,000	11,701,970		14,157			7.045	7.660	JD	26,908	880,625	06/14/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD		F		1FE	18,186,295	112.7480	20,611,480	18,281,000	18,214,519		8,090			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO			2	3FE	2,026,519	97.8130	1,998,270	2,042,949	2,026,789		2,347			3.500	3.799	MJSD	397	82,664	11/29/2013	03/18/2020
88031R-AA-6	TENASKA ALABAMA			2	2	11,529,939	109.9450	12,587,776	11,449,199	11,488,672		(4,166)			6.125	6.109	MJSD	1,948	868,935	10/15/2003	03/30/2023
88031R-AA-6	TENASKA ALABAMA	R		2	2	3,999,785	109.9450	4,363,763	3,969,056	3,984,855		(1,669)			6.125	6.095	MJSD	675	306,293	08/10/2010	03/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
88031V-AA-7	TENASKA GATEWAY	R			2FE	9,396,160	106.3350	10,232,522	9,622,875	9,477,490		13,848			6.052	6.484	MJSD	1,618	572,566	09/10/2008	12/30/2023
88033G-BU-3	TENET HEALTHCARE CORP				3FE	998,840	101.5000	1,015,000	1,000,000	999,059		149			4.750	4.769	JD	3,958	47,500	07/03/2013	06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP				3FE	1,386,154	99.2500	1,389,500	1,400,000	1,387,664		1,463			4.375	4.531	JJ	30,625	66,524	12/19/2013	10/01/2021
87243Q-AB-2	TENET HEALTHCARE CORPORATION				3FE	3,878,760	107.3830	3,973,171	3,700,000	3,863,036		(15,724)			6.000	5.116	AO	55,500	111,000	05/09/2014	10/01/2020
88033G-BY-5	TENET HEALTHCARE CORPORATION				3FE	3,771,583	100.2500	4,010,000	4,000,000	3,801,992		25,927			4.500	5.449	AO	45,000	180,000	12/19/2013	04/01/2021
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	112,031	10,603	09/26/2014	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN			2	3FE	1,849,315	98.3330	1,817,357	1,848,165	1,844,846		163			3.500	3.545	MJSD	180	25,177	08/13/2014	08/13/2021
881575-AC-8	TESCO PLC		F		2FE	16,391,555	96.1340	15,381,456	16,000,000	16,355,989		(7,814)			6.150	5.983	MN	125,733	984,000	11/05/2009	11/15/2037
881609-AZ-4	TESORO CORP			1	3FE	8,772,500	101.2500	8,859,375	8,750,000	8,767,853		(2,651)			5.375	5.798	AO	117,578	470,313	03/14/2013	10/01/2022
881609-BA-8	TESORO CORP			1	3FE	6,259,141	99.2500	6,239,848	6,287,000	6,259,797		655			5.125	5.734	AO	80,552	172,740	08/04/2014	04/01/2024
881609-BA-8	TESORO CORP	M		1	3FE	11,992,109	99.2500	11,873,278	11,963,000	11,989,688		(2,421)			5.125	5.562	AO	153,276	328,692	04/21/2014	04/01/2024
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL			2	3Z	1,686,720	100.2500	1,697,302	1,693,069	1,688,239		1,519			3.750	4.038	FMAN	14,366	19,282	07/22/2014	05/05/2016
882330-AM-5	TEXAS COMPETITIVE/TCEH			14	6	4,076,514	70.7500	3,655,653	5,167,000	3,655,653	(442,142)	21,281			14.851	14.851	MON	49,517	42,286	10/23/2014	10/01/2020
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	1,493,970	110.1620	1,652,435	1,500,000	1,498,003		661			6.000	6.063	MS	26,500	90,000	09/06/2007	09/15/2017
882508-AU-8	TEXAS INSTRUMENTS INC				1FE	10,932,900	97.6330	10,739,652	11,000,000	10,955,050		9,330			1.650	1.741	FA	74,617	181,500	07/30/2012	08/03/2019
883203-BR-1	TEXTRON INC				2FE	14,794,080	105.8010	15,658,607	14,800,000	14,797,808		1,197			4.625	4.634	MS	190,139	684,500	09/14/2011	09/21/2016
87242H-AE-7	TGI FRIDAY INC 2ND LIEN INITIAL TL			2	5FE	9,850,000	98.0000	9,800,000	10,000,000	9,856,547		6,547			9.250	9.695	JAJO	43,681	354,583	07/30/2014	07/15/2021
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-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	9,481,855	103.2670	9,810,375	9,500,000	9,487,270		1,673			3.600	3.623	FA	129,200	342,000	08/09/2011	08/15/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC	M		1	2FE	25,451,295	103.2670	26,333,111	25,500,000	25,465,829		4,490			3.600	3.623	FA	346,800	918,000	08/09/2011	08/15/2021
884315-AG-7	THOMAS & BETTS CORP				1FE	14,877,900	117.4760	17,621,415	15,000,000	14,920,129		9,254			5.625	5.705	MN	107,813	843,750	11/16/2009	11/15/2021
884903-BB-0	THOMSON REUTERS CORP		A		2FE	2,427,558	113.6570	2,784,597	2,450,000	2,440,394		2,337			6.500	6.688	JJ	73,432	159,250	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP	R	A		2FE	15,274,860	108.3860	15,174,012	14,000,000	14,784,171		(150,574)			4.700	3.446	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP		A		2FE	3,912,440	116.1520	4,646,088	4,000,000	3,918,224		1,355			5.850	6.026	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP		A	1	2FE	4,480,920	105.3820	4,742,195	4,500,000	4,486,305		1,736			3.950	3.995	MS	44,931	177,750	09/28/2011	09/30/2021
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	4,578,250	96.7500	4,402,125	4,550,000	4,576,135		(2,115)			5.750	6.146	AO	55,232	120,638	07/10/2014	04/15/2022
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,967,800	128.7490	6,437,445	5,000,000	4,971,274		553			6.550	6.630	MN	54,583	327,500	04/04/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,498,755	114.6880	1,720,316	1,500,000	1,499,469		130			6.750	6.792	JJ	50,625	101,250	06/16/2008	07/01/2018
88732J-AU-2	TIME WARNER CABLE INC				2FE	7,770,480	130.7280	10,458,248	8,000,000	7,785,947		3,260			6.750	6.959	JD	24,000	540,000	06/24/2009	06/15/2039
88732J-AV-0	TIME WARNER CABLE INC				2FE	14,902,950	100.1910	15,028,575	15,000,000	14,998,291		20,264			3.500	3.749	FA	218,750	525,000	12/08/2009	02/01/2015
88732J-AW-8	TIME WARNER CABLE INC				2FE	10,648,350	110.1990	11,570,843	10,500,000	10,589,474		(15,751)			5.000	4.863	FA	218,750	525,000	08/12/2010	02/01/2020
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	29,464,800	116.1920	34,857,690	30,000,000	29,490,003		8,121			5.500	5.613	MS	550,000	1,650,000	09/07/2011	09/01/2041
887315-BJ-7	TIME WARNER COMPANIES INC	R			2FE	2,696,893	114.6000	2,865,005	2,500,000	2,555,611		(17,701)			7.250	6.365	AO	38,264	181,250	06/01/2004	10/15/2017
887317-AF-2	TIME WARNER INC	R			2FE	4,983,500	110.0330	5,501,650	5,000,000	4,990,429		1,578			4.875	4.924	MS	71,771	243,750	03/03/2010	03/15/2020
887317-AG-0	TIME WARNER INC	R			2FE	19,952,400	109.4570	21,891,340	20,000,000	19,969,826		4,225			4.700	4.731	JJ	433,444	940,000	07/07/2010	01/15/2021
887317-AH-8	TIME WARNER INC				2FE	6,995,170	121.7820	8,524,761	7,000,000	6,995,463		73			6.100	6.106	JJ	196,894	427,000	07/07/2010	07/15/2040
887317-AP-0	TIME WARNER INC	R			2FE	4,946,450	105.3620	5,268,085	5,000,000	4,948,575		865			4.900	4.971	JD	10,889	245,000	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC				2FE	4,010,800	101.0900	4,043,592	4,000,000	4,008,380		(974)			3.400	3.370	JD	6,044	136,000	06/08/2012	06/15/2022
87258B-AF-8	TIMFS HOLDINGS LLC INITIAL TL			2	4FE	9,875,250	98.7500	9,850,313	9,975,000	9,879,842		4,592			5.500	5.785	JAJO	94,718	120,694	08/13/2014	07/30/2021
87264A-AD-7	T-MOBILE USA INC			1	3FE	100,000	102.6250	102,625	100,000	100,000					6.633	7.470	JJ	2,819	6,633	10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			1	3FE	1,125,000	103.2500	1,161,563	1,125,000	1,125,000					6.542	7.734	JJ	31,279	73,598	10/08/2013	04/28/2020
87264A-AG-0	T-MOBILE USA INC			1	3FE	160,380	103.0000	166,860	162,000	160,550		142			6.731	7.904	JJ	4,634	10,904	10/08/2013	04/28/2022
87264A-AJ-4	T-MOBILE USA INC			1	3FE	15,966,500	102.5000	15,887,500	15,500,000	15,929,992		(36,017)			6.500	6.497	JJ	464,569	654,875	04/24/2014	01/15/2024
87264A-AK-1	T-MOBILE USA INC			1	3FE	1,353,820	102.3500	1,381,725	1,350,000	1,353,238		(582)			6.250	6.147	AO	21,094	84,375	02/11/2014	04/01/2021
87264A-AL-9	T-MOBILE USA INC			1	3FE	8,858,598	102.4000	8,960,000	8,750,000	8,847,553		(11,045)			6.625	6.976	AO	144,922	579,688	02/11/2014	04/01/2023
87264A-AN-5	T-MOBILE USA INC			1	3FE	7,757,500	101.6000	7,874,000	7,750,000	7,757,227		(273)			6.375	6.885	MS	159,198		09/25/2014	03/01/2025
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	2,345,000	116.0000	2,320,000	2,000,000	2,161,259		(51,933)			8.910	5.737	AO	37,620	178,200	03/01/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	3,691,875	112.0000	4,200,000	3,750,000	3,715,288		5,843			6.750	6.977	MN	42,188	253,125	07/20/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP			1	3FE	13,928,125	106.7500	14,144,375	13,250,000	13,879,494		(43,704)			5.875	5.070	FA	294,076	484,688	12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP			1	3FE	977,500	98.0000	980,000	1,000,000	978,383		883			4.375	4.700	AO	9,236	21,875	07/29/2014	04/15/2023
88947E-AQ-3	TOLL BROTHERS FINANCE CORP			1	3FE	2,773,584	105.5000	2,926,570	2,774,000	2,773,619		32			5.625	5.382	JJ	71,951	101,424	11/12/2013	01/15/2024
88947E-AQ-3	TOLL BROTHERS FINANCE CORP	LS		1	3FE	225,966	105.5000	238,430	226,000	225,969		3			5.625	5.382	JJ	5,862	8,263	11/12/2013	01/15/2024
09103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES		F		2	10,000,000	104.1040	10,410,387	10,000,000	10,000,000					3.650	3.650	JD	24,333	365,000	12/07/2010	12/07/2017
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC	R			2FE	40,000,000	112.8180	45,127,360	40,000,000	40,000,000					5.750	5.750	MS	581,389	2,300,000	02/16/2012	09/30/2039
891490-AT-1	TOSCO CORP				1FE	9,894,700	145.4850	14,548,510	10,000,000	9,638,293		11,402			8.125	8.220	FA	306,944	812,500	02/08/2000	02/15/2030
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		R		1FE	19,922,000	110.2580	22,051,560	20,000,000	19,953,106		7,408			4.500	4.549	JD	35,000	900,000	06/14/2010	06/17/2020

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
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL			2	4FE	807,006	90.0000	725,181	805,757	806,677		(267)			4.750	4.869	MJSD	106	38,706	09/30/2013	12/31/2017
87264N-AB-3	TPF II POWER LLC TL			2	4FE	1,000,000	99.8750	998,750	1,000,000	1,000,000					5.500	5.389	MJSD	153	20,181	10/09/2014	10/02/2021
893526-BY-8	TRANS CANADA PIPELINE DEB	R	A		1FE	3,164,060	136.0760	4,082,277	3,000,000	3,035,199		(4,170)			9.875	9.447	JJ	148,125	296,250	02/15/1991	01/01/2021
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL			2	4FE	4,455,084	98.3750	4,393,673	4,466,250	4,455,907		822			4.000	4.172	MJSD	496	111,210	05/21/2014	04/09/2021
89346D-AD-9	TRANSALTA CORP		A		2FE	11,973,960	100.0900	12,010,740	12,000,000	11,999,782		5,536			4.750	4.982	JJ	262,833	570,000	11/09/2009	01/15/2015
89352H-AD-1	TRANS-CANADA PIPELINES		A		1FE	4,591,650	117.9340	5,896,680	5,000,000	4,624,202		6,718			6.200	6.856	AO	65,444	310,000	05/11/2009	10/15/2037
893574-AB-9	TRANSCONT GAS PIPE CORP			1	2FE	24,834,500	108.2360	27,059,075	25,000,000	24,842,730		2,587			5.400	5.448	FA	510,000	1,350,000	08/10/2011	08/15/2041
893647-AR-8	TRANSDIGM INC			1	5FE	1,038,843	97.7500	977,500	1,000,000	1,028,106		(6,635)			5.500	4.105	AO	11,611	55,000	08/07/2013	10/15/2020
89364M-AX-2	TRANSDIGM INC TRANCHE C TL			2	3FE	4,331,742	98.0710	4,252,855	4,336,506	4,331,931		787			3.750	3.992	MJSD	452	169,863	03/01/2013	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD			2	4FE	3,473,794	98.0830	3,415,740	3,482,500	3,474,305		512			3.750	3.878	MJSD	363	60,589	08/06/2014	06/04/2021
893830-AF-6	TRANSOCEAN INC		F		2FE	7,357,530	92.2770	6,459,411	7,000,000	7,280,669		(8,959)			7.500	7.080	AO	110,833	525,000	10/23/2002	04/15/2031
893830-AS-8	TRANSOCEAN INC		F		2FE	6,208,678	96.1860	5,530,684	5,750,000	5,954,022		(57,592)			6.000	4.792	MS	101,583	345,000	02/25/2010	03/15/2018
893830-BB-4	TRANSOCEAN INC		F		2FE	3,577,067	92.2450	3,301,445	3,579,000	3,577,536		163			6.375	6.406	JD	10,141	228,161	11/30/2011	12/15/2021
893830-BB-4	TRANSOCEAN INC	LS	F		2FE	6,417,533	92.2450	5,923,045	6,421,000	6,418,374		292			6.375	6.406	JD	18,193	409,339	11/30/2011	12/15/2021
893830-BC-2	TRANSOCEAN INC	R	F	1	2FE	4,965,450	81.0330	4,051,625	5,000,000	4,972,193		3,004			3.800	3.928	AO	40,111	190,000	09/10/2012	10/15/2022
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL	R	F		1	10,678,487	109.4090	11,683,226	10,678,487	10,678,487					5.860	5.860	MN	81,696	625,759	11/14/2006	11/14/2018
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C	R	F		1	15,000,000	108.7420	16,311,300	15,000,000	15,000,000					5.350	5.350	FA	314,313	802,500	08/10/2005	08/10/2020
89417E-AH-2	TRAVELERS COS INC	R			1FE	1,987,580	122.0550	2,441,096	2,000,000	1,988,364		204			5.350	5.392	MN	17,833	107,000	10/27/2010	11/01/2040
89417E-AJ-8	TRAVELERS COS INC				1FE	4,987,100	112.2610	5,613,035	5,000,000	4,987,394		209			4.600	4.616	FA	95,833	230,000	07/25/2013	08/01/2043
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016	R	F		3	6,000,000	104.4580	6,267,466	6,000,000	6,180,660		(163,860)			5.890	5.890	JJ	152,158	353,328	01/26/2006	01/26/2016
89469A-AB-0	TREEHOUSE FOODS INC			1	3FE	9,959,313	101.2500	9,973,125	9,850,000	9,946,378		(12,934)			4.875	5.626	MS	141,389	245,429	03/19/2014	03/15/2022
89566E-AD-0	TRISTATE GEN&TRANS ASSN				1FE	9,800,900	133.2270	13,322,690	10,000,000	9,813,192		2,991			6.000	6.155	JD	26,667	600,000	06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC	R	E	2	2	4,285,714	108.7600	4,661,135	4,285,714	4,285,714					6.070	6.070	AO	44,080	238,464	04/30/2010	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		E		2FE	18,000,000	104.0140	18,722,434	18,000,000	18,000,000					4.280	4.280	MS	194,740	770,400	09/29/2011	09/30/2021
87264M-AK-5	TRW AUTOMOTIVE INC			1	2FE	9,977,400	100.5000	10,050,000	10,000,000	9,979,440		1,840			4.450	4.495	JD	37,083	457,361	11/18/2013	12/01/2023
87305Q-CE-9	TTX COMPANY				1FE	14,999,850	105.6510	15,847,620	15,000,000	14,999,866		13			4.125	4.135	AO	154,688	630,781	09/19/2013	10/01/2023
898813-AK-6	TUCSON ELECTRIC POWER			1	2FE	4,984,100	111.8000	5,590,015	5,000,000	4,988,248		1,391			5.150	5.204	MN	32,903	257,500	11/03/2011	11/15/2021
899745-AA-1	TUNICA-BILOXI GAMING AU			14	5FE	538,738	63.0000	630,000	1,000,000	599,109		29,317	348,762		9.000	14.109	MN	11,500	90,000	02/15/2013	11/15/2015
873152-AC-6	TXU AUSTRALIA 144A		F		1FE	7,513,352	108.3510	8,126,318	7,500,000	7,502,482		(1,168)			7.250	7.438	JD	45,313	543,750	09/08/2000	12/01/2016
902133-AF-4	TYCO ELECTRONICS GROUP S		E		1FE	3,587,655	112.5630	3,939,702	3,500,000	3,529,980		(9,778)			6.550	6.217	AO	57,313	229,250	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S		E		1FE	6,470,360	136.3130	8,860,365	6,500,000	6,473,084		462			7.125	7.172	AO	115,781	463,125	09/20/2007	10/01/2037
902151-AA-7	TYCO/TYCO INTL FIN SA	R	E		2FE	13,228,226	119.5460	15,176,301	12,695,000	13,219,710		(8,516)			6.875	6.046	JJ	402,449		11/18/2014	01/15/2021
902151-AC-3	TYCO/TYCO INTL FIN SA	R	E		2Z	4,211,636	118.5740	4,784,469	4,035,000	4,208,067		(3,569)			7.000	5.986	JD	12,553	141,225	11/18/2014	12/15/2019
902494-AT-0	TYSON FOODS INC	R		1	2FE	12,929,540	108.2690	14,074,918	13,000,000	12,944,597		6,111			4.500	4.573	JD	26,000	585,000	06/06/2012	06/15/2022
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW			2	4FE	237,776	98.7500	234,804	237,776	237,776					6.250	6.675	MJSD	41	15,768	02/13/2012	07/28/2017
902691-AD-6	UGI UTILITIES, INC	R			1FE	5,000,000	106.9410	5,347,055	5,000,000	5,000,000					5.753	5.753	MS	72,712	287,650	09/12/2006	09/30/2016
902690-AE-9	UGI UTILITIES, INC	R			1FE	5,567,200	111.3530	5,567,655	5,000,000	5,182,392		(56,765)			7.250	5.847	MN	46,319	362,500	09/13/2006	11/01/2017
902690-AN-9	UGI UTILITIES, INC				1FE	15,010,800	103.7340	15,560,040	15,000,000	15,001,264		(1,309)			5.640	5.709	JD	70,500	846,000	12/16/2005	12/01/2015
902690-AQ-2	UGI UTILITIES, INC	R			1FE	10,000,000	108.2360	10,823,600	10,000,000	10,000,000					5.670	5.670	MN	72,450	567,000	01/08/2008	01/15/2018
084653-A*-5	UIL CORP / BERKSHIRE GAS	R		1	2	8,000,000	100.7620	8,060,959	8,000,000	7,985,014		2,839			10.060	10.062	FA	335,333	804,800	12/31/1998	02/01/2019
084653-D#-8	UIL CORP / BERKSHIRE GAS	R			2	8,000,000	115.0000	9,200,000	8,000,000	7,801,673		24,829			9.600	9.604	MS	256,000	768,000	12/31/1998	09/01/2020
902748-AA-0	UIL HOLDINGS CORPORATION				2FE	4,876,150	106.3540	5,317,700	5,000,000	4,920,637		11,671			4.625	4.937	AO	57,813	231,250	11/18/2010	10/01/2020
903914-AC-3	ULTRA PETROLEUM CORP		G	1	4FE	389,250	86.0000	387,000	450,000	389,330		80			6.125	10.331	AO	7,886		12/19/2014	10/01/2024
903914-AC-3	ULTRA PETROLEUM CORP	LS	G	1	4FE	1,416,844	86.0000	1,225,500	1,425,000	1,416,882		38			6.125	6.853	AO	24,972		12/19/2014	10/01/2024
903888-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S				3	5,571,994	95.7790	5,148,121	5,375,000	5,449,851		(32,306)			4.980	4.940	MS	89,225	267,675	12/21/2010	01/27/2017
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	5,056,050	136.7470	6,837,350	5,000,000	5,043,814		(1,366)			5.900	5.820	MN	37,694	295,000	12/05/2002	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	2,996,910	111.1160	3,333,492	3,000,000	2,998,548		312			4.800	4.818	FA	54,400	144,000	02/09/2009	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	9,989,800	102.2400	10,223,950	10,000,000	9,997,618		2,089			2.750	2.772	FA	107,708	275,000	02/07/2011	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP		R		1FE	9,966,100	110.7050	11,070,500	10,000,000	9,977,617		3,143			4.250	4.292	FA	166,458	425,000	02/07/2011	02/10/2021
08658E-AA-5	UNILEVER NV		R		1FE	8,784,800	132.0210	13,202,080	10,000,000	9,115,963		37,214			6.625	7.694	AO	139,861	662,500	10/19/2000	04/15/2028
907818-CU-0	UNION PACIFIC CORP				1FE	14,142,580	133.4180	18,681,132	14,002,000	14,118,321		(3,063)			6.250	6.175	MN	145,854	875,125	08/18/2004	05/01/2034
907818-DJ-4	UNION PACIFIC CORP			1	1FE	7,842,480	112.3520	8,988,176	8,000,000	7,851,058		2,674			4.750	4.906	MS	111,889	380,000	08/04/2011	09/15/2041
907818-DJ-4	UNION PACIFIC CORP	R		1	1FE	6,862,170	112.3520	7,864,654	7,000,000	6,869,676		2,340			4.750	4.906	MS	97,903	332,500	08/04/2011	09/15/2041
907818-DR-6	UNION PACIFIC CORP			1	1FE	8,515,834	105.8410	9,761,688	9,223,000	8,566,536		50,703			3.646	4.674	FA	127,036	330,666	01/23/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			1	1FE	3,082,006	114.1710	4,564,537	3,998,000	3,091,606		9,600			4.821	6.591	FA	80,310	182,036	01/23/2014	02/01/2044
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019				1	16,005,227	109.1540	17,365,443	15,909,091	16,746,986		(164,391)			5.640	5.640	JD	74,773	807,545	11/12/2009	06/01/2019
908906-AC-4	UNIONBANCAL CORP				1FE	4,960,000	102.9850	5,149,265	5,000,000	4,968,838		3,580			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022

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
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	4,914,750	109.0860	5,454,310	5,000,000	4,944,277		7,767			5.750	5.979	MN	46,319	287,500	10/27/2010	11/03/2020
90969Q-AA-0	UNITED BUSINESS MEDIA LT	R	F		2FE	7,863,600	109.0860	8,726,896	8,000,000	7,910,843		12,428			5.750	5.979	MN	74,111	460,000	10/27/2010	11/03/2020
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC				4FE	2,940,500	102.5000	2,972,500	2,900,000	2,936,720		(3,780)			6.000	5.753	JD	14,500	185,117	04/07/2014	12/01/2020
911308-AB-0	UNITED PARCEL				1FE	4,341,411	149.5900	5,983,604	4,000,000	4,156,263		(20,306)			8.375	7.544	AO	83,750	335,000	10/12/2000	04/01/2030
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC			1	4FE	2,350,000	103.0000	2,420,500	2,350,000	2,350,000					5.750	5.765	MN	17,266	85,955	03/12/2014	11/15/2024
911365-AX-2	UNITED RENTALS NORTH AM			1	3FE	6,791,188	105.0000	6,798,750	6,475,000	6,764,206		(21,234)			6.125	5.377	JD	17,626	320,031	12/02/2014	06/15/2023
911365-AY-0	UNITED RENTALS NORTH AM			1	3FE	5,618,507	104.2500	5,733,750	5,500,000	5,570,433		(25,320)			5.750	5.896	JJ	145,826	316,250	01/21/2013	07/15/2018
911365-AZ-7	UNITED RENTALS NORTH AM			1	4FE	1,085,000	109.9500	1,099,500	1,000,000	1,067,281		(11,556)			7.625	6.010	AO	16,097	76,250	06/05/2013	04/15/2022
911365-BA-1	UNITED RENTALS NORTH AM			1	4FE	2,112,524	108.0000	2,160,000	2,000,000	2,075,477		(19,597)			7.375	6.473	MN	18,847	147,500	01/21/2013	05/15/2020
913017-BJ-7	UNITED TECHNOLOGIES CORP				1FE	15,174,400	120.9800	18,146,985	15,000,000	15,158,908		(4,274)			5.400	5.314	MN	135,000	810,000	02/07/2011	05/01/2035
913017-BM-0	UNITED TECHNOLOGIES CORP				1FE	1,497,105	111.1680	1,667,517	1,500,000	1,498,981		310			5.375	5.415	JD	3,583	80,625	12/04/2007	12/15/2017
913017-BS-7	UNITED TECHNOLOGIES CORP	R			1FE	11,730,400	125.4750	12,547,490	10,000,000	11,623,629		(33,413)			5.700	4.606	AO	120,333	570,000	08/15/2011	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP	R			1FE	9,876,700	108.8790	10,887,890	10,000,000	9,881,999		2,124			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A	R			1	5,000,000	108.1930	5,409,659	5,000,000	5,000,000					4.380	4.456	AO	47,450	219,000	06/03/2011	04/13/2021
91319A-A@-1	UNITED WATER NEW JERSEY SERIES B	R			1	5,000,000	110.4230	5,521,141	5,000,000	5,000,000					4.680	4.680	AO	50,700	234,000	04/13/2011	04/13/2026
91324P-AQ-5	UNITEDHEALTH GROUP				1FE	2,802,570	105.5570	3,166,722	3,000,000	2,958,433		32,152			5.375	6.589	MS	47,479	161,250	05/20/2009	03/15/2016
91324P-AM-4	UNITEDHEALTH GROUP INC				1FE	9,374,400	100.8540	10,085,430	10,000,000	9,981,821		86,190			4.875	5.784	MS	143,542	487,500	04/19/2006	03/15/2015
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	3,518,665	110.8790	3,880,751	3,500,000	3,505,858		(2,178)			6.000	5.918	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1FE	9,582,624	112.5460	10,804,445	9,600,000	9,588,417		1,597			4.700	4.720	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	2,973,540	101.5830	3,047,496	3,000,000	2,989,803		5,290			1.875	2.067	MN	7,188	56,250	11/07/2011	11/15/2016
91324P-BW-1	UNITEDHEALTH GROUP INC	R		1	1FE	9,983,300	106.7000	10,670,020	10,000,000	9,984,110		299			4.375	4.390	MS	128,819	437,500	03/05/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC	R		1	1FE	4,886,500	99.4010	4,970,065	5,000,000	4,890,959		2,083			3.950	4.079	AO	41,694	197,500	10/17/2012	10/15/2042
913275-AD-5	UNITRIN INC				2FE	9,999,800	104.2440	10,424,440	10,000,000	9,999,959		42			6.000	6.023	MN	51,667	600,000	11/19/2010	11/30/2015
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG		F	1	3FE	3,735,000	100.2500	3,744,338	3,735,000	3,735,000					5.000	5.529	JJ	7,263		12/03/2014	01/15/2025
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	10,795,817	86.0000	8,815,000	10,250,000	10,663,854		(99,202)			7.625	7.872	FA	295,257	686,250	09/03/2014	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO	R		2	1FE	9,989,700	119.6040	11,960,350	10,000,000	9,991,336		390			5.420	5.369	AO	135,500	542,000	05/12/2010	10/01/2030
90312*-AB-0	UNS GAS INC	R			2	2,375,000	103.0340	2,447,054	2,375,000	2,375,000					6.230	6.230	FA	55,897	147,963	08/11/2003	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	478,240	123.1830	601,131	488,000	480,540		310			6.750	6.921	JD	1,464	32,940	02/17/2005	12/15/2028
90349Y-AC-0	US ECOLOGY INC. TL			2	3FE	960,441	99.2920	946,542	953,292	960,347		(94)			3.750	3.682	MJSD	99	18,080	07/23/2014	06/17/2021
91733W-AA-0	US SHALE SOLUTIONS INC				4FE	485,000	75.0000	375,000	500,000	486,520		1,520			12.500	13.920	MS	22,917		08/07/2014	09/01/2017
903280-AD-7	USAA CAPITAL CORP				1FE	4,999,750	99.7430	4,987,170	5,000,000	4,999,780		30			2.125	2.152	JD	8,264	59,323	05/05/2014	06/03/2019
90349V-AB-8	USS PARENT HOLDINGS CORP			2	4FE	9,925,125	99.0000	9,875,250	9,975,000	9,927,062		1,937			5.750	5.949	FMAN	43,017	148,542	09/03/2014	08/05/2021
902905-AL-2	USX-MARATHON GROUP				2FE	638,455	133.7930	668,965	500,000	576,792		(7,831)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91911T-AJ-2	VALE OVERSEAS LIMITED		F		2FE	4,961,600	106.4020	5,320,100	5,000,000	4,979,239		3,747			5.625	5.727	MS	82,813	281,250	09/08/2009	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	3,942,560	106.5060	4,260,240	4,000,000	3,946,112		792			6.875	6.990	MN	38,958	275,000	11/03/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED	LS	F		2FE	4,940,200	95.8510	4,792,550	5,000,000	4,955,275		5,297			4.375	4.525	JJ	103,299	218,750	01/04/2012	01/11/2022
91911X-AN-4	VALEANT PHARMACEUTICALS			1	4FE	223,650	103.1500	216,615	210,000	216,809		(3,330)			6.875	5.090	JD	1,203	14,438	11/16/2012	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS			1	4FE	1,755,469	104.5000	1,959,375	1,875,000	1,780,747		10,553			6.750	9.645	FA	47,813	126,563	06/13/2012	08/15/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		G	1	4FE	2,023	100.7500	2,015	2,000	2,018		(4)			5.625	6.073	JD	9	112	11/18/2013	12/01/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	LS	G	1	4FE	6,327,353	100.7500	6,294,860	6,248,000	6,316,890		(10,142)			5.625	6.016	JD	29,288	301,528	06/18/2014	12/01/2021
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E		G	2	3FE	2,604,000	98.9220	2,569,505	2,597,506	2,604,369		369			3.500	3.500	FMAN	14,142	45,551	06/06/2014	08/05/2020
91913Y-AE-0	VALERO ENERGY CORP				2FE	12,541,300	125.6600	15,707,463	12,500,000	12,533,302		(931)			7.500	7.472	AO	197,917	937,500	04/23/2002	04/15/2032
920253-AD-3	VALMONT INDUSTRIES				2FE	4,999,900	117.3630	5,868,150	5,000,000	4,999,939		9			6.625	6.645	AO	65,330	331,250	04/07/2010	04/20/2020
920253-AE-1	VALMONT INDUSTRIES INC			1	2FE	1,973,600	100.8980	2,017,960	2,000,000	1,973,654		54			5.250	5.338	AO	28,875		09/08/2014	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2FE	1,990,720	101.1380	2,022,762	2,000,000	1,990,757		37			5.000	5.038	AO	27,500		09/08/2014	10/01/2044
920355-AF-1	VALSPAR CORP				2FE	6,887,868	117.1480	8,083,226	6,900,000	6,893,516		1,182			7.250	7.265	JD	22,233	500,250	07/20/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	15,102,850	107.0330	16,054,875	15,000,000	15,076,469		(9,285)			4.200	4.118	JJ	290,500	630,000	01/13/2012	01/15/2022
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR	R			2	10,000,000	112.1120	11,211,235	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020
92210M-AH-7	VANTIV LLC TLB			2	3FE	990,025	98.6880	981,946	995,000	990,312		287			3.750	3.917	MJSD	1,762	15,601	07/18/2014	06/13/2021
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)			3	1	5,000,000	103.0720	5,153,583	5,000,000	5,000,000					3.480	3.734	JD	7,733	174,000	12/15/2010	12/15/2017
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021	R			1	10,000,000	107.2220	10,722,243	10,000,000	10,000,000					4.670	5.244	MN	40,214	467,000	11/30/2011	11/30/2021
92343V-AV-6	VERIZON COMMUNICATIONS				2FE	17,271,900	115.8760	17,381,445	15,000,000	16,292,689		(273,062)			6.350	4.118	AO	238,125	952,500	03/11/2011	04/01/2019
92343V-AX-2	VERIZON COMMUNICATIONS				2FE	4,957,250	108.5370	5,426,870	5,000,000	4,971,029		3,903			4.600	4.713	AO	57,500	230,000	03/23/2011	04/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS				2FE	4,960,400	102.2290	5,111,470	5,000,000	4,971,440		3,627			3.500	3.593	MN	29,167	175,000	10/27/2011	11/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC				2FE	9,967,600	110.4230	11,042,330	10,000,000	9,970,905		2,586			5.150	5.187	MS	151,639	510,708	09/11/2013	09/15/2023
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	R		1	2FE	9,934,000	98.2500	9,824,990	10,000,000	9,934,955		955			3.500	3.583	MN	60,278		10/22/2014	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)			2	5	2,888,510	100.0000	2,888,510	2,888,510	2,888,510					7.750	8.235	MJSD	43,567	119,916	12/10/2014	12/19/2017
918204-AV-0	VF CORP			1	1FE	21,931,800	105.7380	23,262,360	22,000,000	21,952,018		6,279			3.500	3.545	MS	256,667	770,000	08/17/2011	09/01/2021
92553P-AB-8	VIACOM INC				2FE	1,489,290	111.2940	1,669,409	1,500,000	1,496,364		1,173			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC				2FE	9,924,700	112.3070	11,230,660	10,000,000	9,959,449		7,319			5.625	5.763	MS	165,625	562,500	08/19/2009	09/15/2019
92553P-AJ-1	VIACOM INC				2FE	14,754,150	103.5160	15,527,340	15,000,000	14,818,930		22,103			3.875	4.080	JD	25,833	581,250	12/07/2011	12/15/2021
92660F-AG-9	VIDEOTRON LTD		A	1	3FE	10,038,750	102.0000	10,200,000	10,000,000	10,038,191		(559)			5.375	5.307	JD	23,889	257,104	12/11/2014	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	4,968,750	101.7500	5,087,500	5,000,000	4,975,592		2,598			5.000	4.992	JJ	115,278	250,000	03/28/2012	07/15/2022
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB		E	2	3FE	3,992,345	98.0610	3,922,440	4,000,000	3,992,604		1,208			3.500	3.716	MJSD	30,333	141,944	10/15/2013	06/07/2020
92769X-AF-2	VIRGIN MEDIA SECURED FIN		F		3FE	3,979,280	104.5000	4,180,000	4,000,000	3,986,075		1,909			5.250	5.229	JJ	96,833	210,000	02/24/2011	01/15/2021
927804-FA-7	VIRGINIA ELECTRIC POWER				1FE	4,989,600	130.4430	6,522,145	5,000,000	4,991,083		207			6.000	6.015	JJ	138,333	300,000	01/10/2006	01/15/2036
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	11,455,380	111.5510	12,828,331	11,500,000	11,485,243		4,887			5.950	6.011	MS	201,474	684,250	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	1,485,241		(3,528)			3.500	3.710	JAJO	1,161	26,557	07/03/2014	04/09/2021
Q7397#-AE-4	VISY INDUSTRIES / PRATT FINANCE PTY LTD	R	F		2FE	15,000,000	108.1110	16,216,719	15,000,000	15,042,112		(27,551)			8.120	8.120	MN	128,567	1,218,000	12/31/1998	05/23/2016
92849T-AJ-7	VITERRA INC	R	A		2FE	9,948,100	110.4060	11,040,600	10,000,000	9,928,302		10,490			5.950	6.013	FA	247,917	595,000	07/30/2010	08/01/2020
92857W-AE-0	VODAFONE GROUP PLC		F		2FE	3,069,570	107.9830	3,779,412	3,500,000	3,316,166		45,046			4.625	6.304	JJ	74,642	161,875	07/18/2008	07/15/2018
92857W-AE-0	VODAFONE GROUP PLC	R	F		2FE	8,704,000	107.9830	10,798,320	10,000,000	9,485,610		126,146			4.625	6.268	JJ	213,264	462,500	06/25/2007	07/15/2018
928670-AB-4	VOLKSWAGEN INTL FIN NV	R	F		1FE	9,910,500	107.7340	10,773,440	10,000,000	9,945,333		8,496			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
91829K-AA-1	VPI ESCROW CORP			1	4FE	2,145,000	104.5000	2,090,000	2,000,000	2,102,861		(24,172)			6.375	4.964	AO	26,917	127,500	03/19/2013	10/15/2020
960386-AH-3	WABTEC	R		1	2FE	19,975,800	106.2760	21,255,180	20,000,000	19,978,579		2,005			4.375	4.401	FA	330,556	892,014	08/05/2013	08/15/2023
931422-AE-9	WALGREEN CO				2FE	20,514,380	111.1590	20,747,771	18,665,000	19,685,199		(229,716)			5.250	3.778	JJ	451,849	979,913	03/11/2011	01/15/2019
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
931142-CB-7	WAL-MART STORES				1FE	5,001,750	120.2860	6,014,295	5,000,000	5,001,595		(42)			5.250	5.247	MS	87,500	262,500	01/10/2011	09/01/2035
931142-CB-7	WAL-MART STORES	R			1FE	5,521,650	120.2860	6,014,295	5,000,000	5,478,340		(13,749)			5.250	4.532	MS	87,500	262,500	09/02/2011	09/01/2035
931142-CH-4	WAL-MART STORES INC				1FE	4,990,650	126.6450	6,332,265	5,000,000	4,993,068		377			5.875	5.891	AO	70,174	293,750	03/29/2007	04/05/2027
931142-CK-7	WAL-MART STORES INC				1FE	5,746,550	137.6020	6,880,105	5,000,000	5,691,183		(15,276)			6.500	5.431	FA	122,778	325,000	01/31/2011	08/15/2037
931142-CM-3	WAL-MART STORES INC				1FE	3,180,030	133.9330	4,017,975	3,000,000	3,164,228		(3,289)			6.200	5.769	AO	39,267	186,000	07/20/2009	04/15/2038
931142-CZ-4	WAL-MART STORES INC				1FE	23,872,939	104.6000	24,350,857	23,280,000	23,672,803		(61,199)			3.250	2.933	AO	138,710	756,600	08/10/2011	10/25/2020
931142-DK-6	WAL-MART STORES INC			1	1FE	3,972,160	116.4440	4,657,772	4,000,000	3,972,700		435			4.750	4.794	AO	46,972	190,000	09/25/2013	10/02/2043
25468P-CL-8	WALT DISNEY COMPANY/THE				1FE	1,507,562	108.0350	1,512,494	1,400,000	1,473,796		(10,344)			3.750	2.849	JD	4,375	52,500	08/11/2011	06/01/2021
25468P-CP-9	WALT DISNEY COMPANY/THE	0			1FE	19,802,200	108.9440	21,788,720	20,000,000	19,813,722		3,609			4.375	4.431	FA	328,125	875,000	08/17/2011	08/16/2041
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	121.6360	6,081,780	5,000,000	4,963,665		1,677			6.570	6.571	MS	96,725	328,500	01/07/1998	01/12/2028
902917-AF-0	WASTE MANAGEMENT INC	R			2FE	13,038,434	116.8180	13,673,500	11,705,000	12,089,644		(115,911)			7.125	5.896	JD	37,066	833,981	04/26/2004	12/15/2017
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	4,414,480	130.9450	5,237,792	4,000,000	4,327,705		(19,000)			7.100	6.102	FA	118,333	284,000	11/02/2009	08/01/2026
941063-AQ-2	WASTE MANAGEMENT INC			1	2FE	6,640,159	110.7380	7,370,728	6,656,000	6,645,402		1,454			4.600	4.635	MS	102,059	306,176	02/23/2011	03/01/2021
94106L-AT-6	WASTE MANAGEMENT INC				2FE	4,982,500	101.0300	5,051,500	5,000,000	4,999,333		3,338			6.375	6.499	MS	97,396	318,750	02/23/2009	03/11/2015
94106L-AV-1	WASTE MANAGEMENT INC				2FE	12,930,580	129.4440	16,827,772	13,000,000	12,935,456		1,075			6.125	6.180	MN	68,566	796,250	11/12/2009	11/30/2039
94106L-AZ-2	WASTE MANAGEMENT INC			1	2FE	8,977,320	101.2570	9,113,085	9,000,000	8,978,558		1,238			3.500	3.539	MN	40,250	163,625	05/05/2014	05/15/2024
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE	3,076,523	97.3620	2,920,860	3,000,000	3,062,338		(7,063)			3.250	2.940	AO	24,375	97,500	12/12/2012	10/01/2022
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL			2	3FE	3,378,158	98.3330	3,372,822	3,430,000	3,379,767		9,329			4.000	4.623	JAJO	23,629	139,991	10/31/2013	10/12/2019
94973V-AM-9	WELLPOINT INC				2FE	1,983,525	109.9150	2,198,290	2,000,000	1,994,983		1,844			5.875	5.998	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AS-6	WELLPOINT INC	R			2FE	11,633,108	108.3400	12,621,552	11,650,000	11,639,624		1,596			4.350	4.372	FA	191,448	506,775	08/09/2010	08/15/2020
94974B-FD-7	WELLS FARGO & COMPANY				1FE	11,490,800	101.6950	11,694,925	11,500,000	11,495,553		1,825			2.100	2.118	MN	35,554	241,500	04/30/2012	05/08/2017
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	9,994,100	101.3490	10,134,940	10,000,000	9,995,063		519			3.450	3.457	FA	132,250	345,000	02/06/2013	02/13/2023
94974B-FJ-4	WELLS FARGO & COMPANY	R			1FE	4,997,050	101.3490	5,067,470	5,000,000	4,997,531		259			3.450	3.457	FA	66,125	172,500	02/06/2013	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY				1FE	6,976,130	104.9580	7,347,067	7,000,000	6,978,866		2,000			4.125	4.167	FA	109,083	288,750	08/08/2013	08/15/2023
94974B-FN-5	WELLS FARGO & COMPANY	R			1FE	1,494,885	104.9580	1,574,372	1,500,000	1,495,471		429			4.125	4.167	FA	23,375	61,875	08/08/2013	08/15/2023
94974B-FR-6	WELLS FARGO & COMPANY				1FE	9,983,100	101.8790	10,187,900	10,000,000	9,985,167		2,067			3.000	3.067	JJ	132,500	148,333	01/16/2014	01/22/2021
94980V-AA-6	WELLS FARGO BANK NA				1FE	2,876,550	100.3990	3,011,955	3,000,000	2,998,025		18,365			4.750	5.391	FA	56,208	142,500	02/07/2007	02/09/2015
95081Q-AK-0	WESCO DISTRIBUTION INC			1	4FE	6,315,893	100.8750	6,355,125	6,300,000	6,314,729		(1,165)			5.375	6.825	JD	15,050	169,313	07/18/2014	12/15/2021
952355-AN-5	WEST CORP			1	4FE	8,406,250	95.7500	8,138,750	8,500,000	8,406,466		216			5.375	7.217	JJ	228,438		12/18/2014	07/15/2022
952355-AN-5	WEST CORP	LS		1	4FE	2,001,500	95.7500	1,915,000	2,000,000	2,001,361		(139)			5.375	6.659	JJ	53,750		06/18/2014	07/15/2022
95235L-AQ-3	WEST CORPORATION NEW 2006 TERM B-10			2	3FE	3,254,540	97.9500	3,253,398	3,321,488	3,272,534		12,844			3.250	4.439	MJSD	27,587	117,901	07/31/2013	06/30/2018
955278-BH-8	WEST PENN POWER CO				2FE	1,495,845	111.3170	1,669,752	1,500,000	1,498,510		448			5.950	5.996	JD	3,967	89,250	12/06/2007	12/15/2017
95709T-AD-2	WESTAR ENERGY INC				1FE	14,962,200	113.2280	16,984,245	15,000,000	14,982,662		2,645			5.100	5.124	JJ	352,750	765,000	06/27/2005	07/15/2020
95709T-AH-3	WESTAR ENERGY INC	R		1	1FE	14,917,650	104.5070	15,676,005	15,000,000	14,921,549		1,537			4.125	4.157	MS	206,250	618,750	05/14/2012	03/01/2042
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	10,517,800	101.3600	10,136,020	10,000,000	10,414,558		(47,833)			4.000	3.357	JJ	200,000	400,000	10/09/2012	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
958254-AB-0	WESTERN GAS PARTNERS	R		1	2FE	15,573,458	101.3600	15,913,551	15,700,000	15,600,521		11,121			4.000	4.106	JJ	314,000	628,000	06/21/2012	07/01/2022
959802-AL-3	WESTERN UNION CO/THE	R			2FE	1,305,022	109.6420	1,531,703	1,397,000	1,341,886		8,658			5.253	6.146	AO	18,346	73,384	03/30/2010	04/01/2020
959802-AM-1	WESTERN UNION CO/THE				2FE	9,987,800	106.0360	10,603,620	10,000,000	9,988,540		181			6.200	6.209	JD	17,222	620,000	06/16/2010	06/21/2040
959802-AP-4	WESTERN UNION CO/THE				2FE	9,990,800	103.7470	10,374,730	10,000,000	9,994,924		1,281			3.650	3.665	FA	130,792	365,000	08/17/2011	08/22/2018
959802-AR-0	WESTERN UNION CO/THE				2FE	6,965,420	102.0860	7,146,020	7,000,000	6,979,041		6,720			2.875	2.982	JD	11,740	201,250	12/05/2012	12/10/2017
959802-AR-0	WESTERN UNION CO/THE	R			2FE	3,980,240	102.0860	4,083,440	4,000,000	3,988,024		3,840			2.875	2.982	JD	6,708	115,000	12/05/2012	12/10/2017
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	9,952,700	98.8700	9,886,960	10,000,000	9,962,787		4,216			3.600	3.656	JJ	166,000	360,000	07/10/2012	07/15/2022
960413-AF-9	WESTLAKE CHEMICAL CORP	R		1	2FE	4,976,350	98.8700	4,943,480	5,000,000	4,981,393		2,108			3.600	3.656	JJ	83,000	180,000	07/10/2012	07/15/2022
960878-AB-2	WESTMORELAND COAL COMPANY			1	5FE	2,368,992	98.2500	2,358,000	2,400,000	2,369,122		130			8.750	11.307	JJ	8,750		12/08/2014	01/01/2022
96188#-AA-6	WETT HOLDINGS LLC	R		2	1FE	10,000,000	98.6310	9,863,079	10,000,000	10,000,000					4.310	4.310	MAR	15,564		12/18/2014	12/18/2024
962166-AS-3	WEYERHAEUSER CO				2FE	1,044,229	122.2050	1,222,045	1,000,000	1,026,579		(2,243)			7.125	6.710	JJ	32,854	71,250	06/01/2004	07/15/2023
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY				4FE	2,832,500	100.0000	2,750,000	2,750,000	2,829,144		(3,356)			5.875	5.485	JD	7,181	81,679	06/17/2014	06/15/2024
964152-AA-0	WHITE MOUNTAINS RE GROUP		E		2FE	9,971,500	109.8260	10,982,640	10,000,000	9,992,048		3,238			6.375	6.416	MS	178,854	637,500	03/14/2007	03/20/2017
966387-AG-7	WHITING PETROLEUM CORP			1	3FE	1,483,125	93.5000	1,379,125	1,475,000	1,482,982		(143)			5.000	4.849	MS	21,715	49,156	11/25/2014	03/15/2019
96647K-AF-9	WHITMAN CORP	R			1FE	7,678,597	132.6640	8,617,860	6,496,000	7,291,471		(46,305)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
96950F-AB-0	WILLIAMS PARTNERS LP				2FE	9,995,400	100.2860	10,028,570	10,000,000	9,999,878		983			3.800	3.824	FA	143,556	380,000	02/02/2010	02/15/2015
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	5,654,040	102.4500	6,146,988	6,000,000	5,771,419		32,846			4.125	4.900	MN	31,625	247,500	03/31/2011	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP			1	2FE	4,979,650	100.2450	5,012,235	5,000,000	4,985,157		1,839			4.000	4.047	MN	25,556	200,000	11/14/2011	11/15/2021
97381W-AN-4	WINDSTREAM CORP			1	4FE	815,625	103.0000	772,500	750,000	801,126		(14,499)			7.750	3.775	AO	12,271	29,063	06/17/2014	10/15/2020
97381W-AT-1	WINDSTREAM CORP			1	4FE	3,100,318	102.0000	3,060,000	3,000,000	3,085,433		(14,689)			7.750	7.663	AO	58,125	232,500	12/26/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP			1	4FE	1,111,250	99.5000	1,044,750	1,050,000	1,093,875		(8,739)			7.500	6.538	AO	19,688	78,750	12/07/2012	04/01/2023
97381W-AX-2	WINDSTREAM CORP			1	4FE	877,188	99.7500	872,813	875,000	876,542		(224)			7.500	8.040	JD	5,469	65,625	11/07/2011	06/01/2022
97381W-AZ-7	WINDSTREAM CORP			1	4FE	3,116,250	93.5000	2,992,000	3,200,000	3,119,278		3,028			6.375	8.012	FA	85,354	92,438	12/30/2014	08/01/2023
97381H-AN-7	WINDSTREAM CORP TL B-4			2	3FE	3,920,000	98.6670	3,867,746	3,920,000	3,920,000					3.500	3.623	JAJO	5,717	139,878	03/18/2013	01/23/2020
976656-CC-0	WISC ELEC POWER				1FE	2,990,340	108.6430	3,259,296	3,000,000	2,994,702		941			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
982526-AQ-8	WM WRIGLEY JR CO			1	2FE	2,547,200	102.2130	2,555,318	2,500,000	2,539,218		(6,713)			3.375	3.052	AO	16,406	84,375	10/17/2013	10/21/2020
982526-AQ-8	WM WRIGLEY JR CO	R		1	2FE	2,049,920	102.2130	2,044,254	2,000,000	2,049,727		(193)			3.375	2.866	AO	13,125		12/18/2014	10/21/2020
982526-AV-7	WM WRIGLEY JR CO			1	2FE	9,978,100	101.2930	10,129,330	10,000,000	9,982,162		3,408			2.900	2.941	AO	56,389	290,000	10/16/2013	10/21/2019
92933B-AE-4	WMG ACQUISITION CORP			1	4FE	1,488,450	100.0000	1,482,000	1,482,000	1,486,734		(1,047)			6.000	7.632	JJ	41,002	88,920	04/29/2013	01/15/2021
92933B-AF-1	WMG ACQUISITION CORP			1	4FE	750,000	97.0000	727,500	750,000	750,000					5.625	7.097	AO	8,906	21,797	03/26/2014	04/15/2022
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL			2	4FE	2,919,560	96.0000	2,807,976	2,924,975	2,920,406		681			3.750	3.847	MJSD	305	110,856	09/30/2013	07/01/2020
97806*-AC-6	WOLVERINE POWER SUPPLY COOPERATIVE 2015				1	7,500,000	100.9740	7,573,037	7,500,000	7,500,000					3.290	3.290	MN	21,248	246,750	05/20/2010	05/31/2015
980888-AA-9	WOOLWORTHS LIMITED		F		1FE	6,216,462	103.8720	6,462,885	6,222,000	6,378,252		(174,962)			5.550	5.562	MN	44,124	345,321	11/16/2005	11/15/2015
98212B-AE-3	WPX ENERGY INC			1	3FE	2,343,750	93.0000	2,325,000	2,500,000	2,343,816		66			5.250	6.136	MS	41,198		12/23/2014	09/15/2024
983024-AJ-9	WYETH				1FE	20,942,020	105.2810	22,635,458	21,500,000	21,412,465		73,406			5.500	5.850	FA	446,722	1,182,500	11/12/2009	02/15/2016
983024-AN-0	WYETH				1FE	10,641,474	128.2660	12,800,927	9,980,000	10,591,410		(13,831)			5.950	5.470	AO	148,453	593,810	02/01/2011	04/01/2037
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	1,693,125	107.5300	1,881,775	1,750,000	1,730,369		9,314			6.000	6.631	JD	8,750	105,000	07/12/2010	12/01/2016
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	657,360	111.8200	742,483	664,000	659,427		602			5.625	5.758	MS	12,450	37,350	04/14/2011	03/01/2021
98310W-AH-1	WYNDHAM WORLDWIDE			1	2FE	5,146,531	102.1230	5,305,311	5,195,000	5,172,619		9,833			2.950	3.151	MS	51,084	153,253	04/04/2012	03/01/2017
98310W-AJ-7	WYNDHAM WORLDWIDE			1	2FE	4,990,350	102.1370	5,106,865	5,000,000	4,992,675		857			4.250	4.266	MS	70,833	212,500	02/27/2012	03/01/2022
98310W-AJ-7	WYNDHAM WORLDWIDE	R		1	2FE	9,980,700	102.1370	10,213,730	10,000,000	9,985,350		1,714			4.250	4.266	MS	141,667	425,000	02/27/2012	03/01/2022
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	3,099,781	106.5230	3,195,690	3,000,000	3,053,132		(18,862)			7.750	7.445	FA	87,833	232,500	06/15/2012	08/15/2020
983130-AU-9	WYNN LAS VEGAS LLC/CORP			1	2FE	4,255,975	95.0000	4,469,750	4,705,000	4,305,809		36,304			4.250	5.563	MN	17,219	199,963	08/16/2013	05/30/2023
983130-AU-9	WYNN LAS VEGAS LLC/CORP	LS		1	2FE	264,025	95.0000	280,250	295,000	267,393		2,500			4.250	5.701	MN	1,080	12,538	08/16/2013	05/30/2023
98313R-AA-4	WYNN MACAU LTD		E	1	3FE	1,850,000	94.0000	1,739,000	1,850,000	1,850,000					5.250	6.455	AO	20,504	96,855	10/10/2013	10/15/2021
98389B-AM-2	XCEL ENERGY INC			1	2FE	14,951,400	110.9640	16,644,570	15,000,000	14,971,107		4,622			4.700	4.744	MN	90,083	705,000	05/10/2010	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	1,562,400	106.0860	1,591,293	1,500,000	1,510,088		(7,867)			6.400	5.812	MS	28,267	96,000	11/30/2006	03/15/2016
984121-BW-2	XEROX CORPORATION				2	1,747,480	113.0720	1,978,760	1,750,000	1,748,973		265			6.350	6.410	MN	14,199	111,125	04/23/2008	05/15/2018
984121-BZ-5	XEROX CORPORATION	R			2FE	5,086,150	100.3950	5,019,755	5,000,000	5,002,380		(19,197)			4.250	3.927	FA	80,278	212,500	04/23/2010	02/15/2015
984121-CD-3	XEROX CORPORATION				2FE	10,529,100	106.8650	10,686,490	10,000,000	10,367,292		(49,979)			4.500	3.842	MN	57,500	450,000	08/09/2011	05/15/2021
98372P-AK-4	XL CAPITAL LTD		F		2FE	4,491,225	120.7430	5,433,444	4,500,000	4,493,395		345			6.250	6.279	MN	35,938	281,250	05/02/2007	05/15/2027
98417E-AK-6	XSTRATA CANADA FIN CORP				2FE	7,177,980	105.4980	7,384,853	7,000,000	7,134,398		(16,369)			4.950	4.626	MN	44,275	346,500	03/20/2012	11/15/2021
98417E-AK-6	XSTRATA CANADA FIN CORP	R			2FE	6,499,260	105.4980	6,329,874	6,000,000	6,372,165		(46,369)			4.950	3.914	MN	37,950	297,000	02/24/2012	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP				2FE	5,459,850	107.7690	5,388,425	5,000,000	5,440,354		(7,199)			6.000	5.378	MN	38,333	300,000	02/23/2012	11/15/2041
98417E-AC-4	XSTRATA FINANCE CANADA				2FE	4,984,350	113.8840	5,694,200	5,000,000	4,985,805		249			6.900	6.918	MN	44,083	345,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA	R		3	2FE	4,987,350	99.5100	4,975,495	5,000,000	4,989,686		1,090			4.250	4.031	AO	38,958	212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC				2FE	19,987,000	108.0340	21,606,820	20,000,000	19,990,583		1,153			4.875	4.902	AO	243,750	975,000	09/15/2011	10/01/2021

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
98478*-AG-2	YANKEE GAS SERVICES CO	R			1	9,781,203	115.0000	11,500,000	10,000,000	9,891,605		10,532			8.480	8.688	MS	282,667	848,000	12/31/1998	03/01/2022
987184-A*-9	YORK WATER COMPANY	R			1	6,000,000	120.0000	7,200,000	6,000,000	6,025,517		(4,844)			10.170	10.171	FA	254,250	610,200	12/31/1998	02/01/2019
987184-B*-8	YORK WATER COMPANY	R			1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.600	9.600	FA	200,000	480,000	12/31/1998	02/01/2019
987184-C#-3	YORK WATER COMPANY	R			1	6,500,000	120.0000	7,800,000	6,500,000	6,644,142		(18,116)			10.050	10.053	MS	165,127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC				2FE	459,747	129.1720	667,821	517,000	463,656		820			6.875	7.853	MN	4,542	35,544	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				2FE	6,989,430	110.6630	7,746,431	7,000,000	6,994,361		1,030			5.300	5.357	MS	109,239	371,000	08/20/2009	09/15/2019
988498-AH-4	YUM! BRANDS INC			1	2FE	9,961,500	102.4660	10,246,640	10,000,000	9,972,555		3,458			3.750	3.877	MN	62,500	375,000	08/22/2011	11/01/2021
98920U-AF-1	ZEBRA TECHNOLOGIES INITIAL TL			2	3FE	2,977,500	100.4000	3,012,000	3,000,000	2,977,850		350			4.750	5.015	JAJO	19,000		11/14/2014	10/27/2021
98956P-AA-0	ZIMMER HOLDINGS INC	R			2FE	15,036,500	109.2370	16,385,490	15,000,000	15,019,902		(3,546)			4.625	4.615	MN	59,740	693,750	11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC	R			2FE	5,989,560	121.0960	7,265,742	6,000,000	5,990,342		171			5.750	5.777	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC			1	2FE	3,992,840	101.5930	4,063,700	4,000,000	3,994,823		654			3.375	3.419	MN	11,625	135,000	11/07/2011	11/30/2021
989701-AJ-6	ZIONS BANCORP				3FE	170,471	102.8020	160,371	156,000	157,141		(1,555)			6.000	4.930	MS	2,756	9,360	03/30/2004	09/15/2015
98978V-AB-9	ZOETIS INC			1	2FE	5,993,831	98.6430	5,918,568	6,000,000	5,994,507		585			3.250	3.263	FA	81,250	195,000	11/04/2013	02/01/2023
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2	R	F		2	20,000,000	109.6240	21,924,738	20,000,000	20,000,000					6.380	6.276	JD	3,544	1,276,000	08/23/2007	06/30/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,425,337,760	XXX	15,538,248,606	14,436,272,222	14,417,910,281	(672,981)	(11,975,744)	3,922,935	(14,285,187)	XXX	XXX	XXX	181,930,567	692,141,161	XXX	XXX
14975T-AA-6	ABSN_06-HE5 RMBS		E	4	1FM	455,785	0.0000		1,238,941						6.500	6.656	MON		140,647	10/17/2006	07/27/2036
007036-UQ-7	ARMT_05-11 RMBS			2	1FM	2,942,897	82.5540	5,169,111	6,261,484	3,096,634		57,924			0.440	18.246	MON	459	26,794	05/22/2009	12/26/2053
2254W0-MM-4	ARMT_05-12 RMBS			2	1FM	3,338,939	63.7100	4,717,368	7,404,439	3,519,878		30,920			0.420	9.381	MON	518	30,184	05/27/2009	11/25/2053
059523-BB-5	BAFC 2007-5 7A5 RMBS			24	1FM	3,064,486	49.9480	4,548,992	9,107,456	3,598,283		176,042			6.500	13.224	MON	49,332	510,280	06/21/2007	02/25/2052
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS			23	1FM	2,307,357	103.7700	2,373,574	2,287,343	2,296,607		(4,104)			6.000	5.550	MON	11,437	131,247	02/26/2010	05/26/2037
07384M-6H-0	BSARM_04-12 RMBS			23	1FM	5,357,281	100.0300	5,450,010	5,448,370	5,337,767		(24,229)			2.662	3.169	MON	12,086	142,137	01/16/2007	10/25/2051
1248MG-AP-9	CBASS_07-CB1 RMBS			4	1FM	6,070,158	54.2560	5,867,794	10,815,073	4,968,744		(286,412)			4.099	5.640	MON	36,940	337,083	11/19/2009	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS			4	1FM	10,011,523	61.5090	10,854,789	17,647,539	8,957,192		(233,463)			4.105	6.478	MON	60,362	553,465	11/19/2009	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS			24	1FM	1,874,061	60.1300	1,608,688	2,675,355	1,787,469		(29,620)			0.652	3.413	MON	1,453	17,535	10/31/2012	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS			24	1FM	73,983	1.3000	14,327	1,102,335						0.510	0.576	MON			03/10/2006	12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS			24	1FM	3,713,958	71.6670	3,767,195	5,256,556	3,592,698		(41,366)			0.607	1.922	MON	2,660	32,111	10/31/2012	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	6,560,746	92.2180	8,383,137	9,090,536	6,322,895		81,965			2.479	10.684	MON	18,782	224,989	01/07/2010	03/25/2037
12558M-BM-3	CITHE_03-1 RMBS			2	1FM	926,120	93.6930	867,805	926,225	926,150		(3)			4.670	4.672	MON	3,605	43,255	03/03/2003	10/20/2032
12558M-BN-1	CITHE_03-1 RMBS			2	1FM	847,609	86.2570	731,348	847,871	847,616		(11)			5.060	5.064	MON	3,575	42,902	03/03/2003	05/20/2033
17316D-AG-9	CMLTI 2010-3 2A1 RMBS			2	1FM	5,441,917	102.5370	5,602,762	5,464,115	5,456,874		5,075			5.500	5.681	MON	25,044	280,810	03/15/2010	08/25/2037
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	5FM	1,398,380	45.6700	1,712,625	3,750,000	950,702		(157,887)			5.824	5.820	MON	18,200	217,882	11/19/2009	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	1FM	198,797	8.5210	84,938	996,852	32,267		(54,885)			5.874	5.874	MON	4,880	58,416	11/16/2006	11/25/2036
173109-AH-2	CRMSI 2007-1 M2 RMBS			4	1FM	3,370,803	14.8640	1,844,127	12,407,000	1,461,216	175,535	(629,761)			5.927	5.930	MON	61,280	735,363	11/19/2009	03/25/2037
17312H-AH-2	CRMSI_07-2 RMBS			4	1FM	2,880,859	53.3980	4,872,024	9,124,000	1,368,697		(421,043)			5.662	6.440	MON	43,051	524,641	11/18/2009	06/25/2037
17312H-AJ-8	CRMSI_07-2 RMBS			4	1FM	1,376,010	15.0350	850,987	5,660,000	157,272		(304,179)			5.662	6.490	MON	26,706	325,457	11/18/2009	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS			24	1FM	3,521,406	87.6470	4,224,939	4,820,409	3,645,280		52,912			5.500	9.881	MON	22,094	261,717	01/07/2010	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 RMBS			24	1FM	3,326,140	82.9790	3,369,823	4,061,056	2,693,718		(13,913)	70,692		6.000	12.189	MON	20,305	240,403	01/07/2010	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	1,465,508	102.6430	1,476,108	1,438,094	1,445,870		(5,766)			6.000	5.078	MON	7,190	80,171	02/26/2010	09/26/2037
12644J-AE-5	CSMC_10-10R RMBS			2	1FM	2,228,227	103.0140	2,279,012	2,212,326	2,218,039		(2,731)			6.000	5.625	MON	11,062	123,382	03/23/2010	03/26/2037
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			23	1FM	753,600	101.7100	789,046	775,782	755,161		259			5.500	6.371	MON	3,556	42,010	08/16/2006	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS			24	1FM	13,135,697	91.7240	13,135,817	14,320,963	12,049,528		(482,226)			5.500	5.230	MON	65,638	776,834	03/31/2007	07/25/2035
02149J-AV-8	CWALT 2006-45T1 2A6 RMBS			24	6Z*		0.0010								6.000	0.000	MON		108,130	11/30/2009	02/25/2037
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			24	1FM	6,815,803	84.8190	6,450,053	7,604,526	5,734,700		(4,634)			5.750	7.235	MON	36,438	433,169	05/19/2006	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS			24	1FM	6,723,818	64.6980	6,623,059	10,236,947	6,363,173		(292,434)			0.640	0.626	MON	1,091	63,309	06/19/2007	08/25/2037
02151L-AA-4	CWALT_07-20 RMBS			24	1FM		64.7930								0.670	0.000	MON		692,047	06/19/2007	08/25/2047
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	4,020,862	90.3360	4,755,409	5,264,129	4,105,020		(117,287)			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
126694-X3-7	CWHL 2006-9 A10 RMBS			24	1FM	15,242,614	92.2880	17,078,247	18,505,322	15,198,211		(120,212)			6.000	6.815	MON	92,527	1,096,850	08/23/2006	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS			24	1FM	2,470,686	93.1560	2,870,977	3,081,912	2,143,399		(48,624)			5.157	12.338	MON	13,244	157,044	01/26/2010	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS			2	2FM	415,008	93.9460	390,583	415,755	420,686		(440)			0.970	0.794	MON	78	4,003	01/13/2005	03/25/2035
126670-CK-2	CWL 2005-11, AF5A RMBS			4	1FM		80.1170								5.058	0.000	MON		369,537	09/12/2005	02/25/2036
126670-CL-0	CWL 2005-11, AF6 RMBS			4	6Z*		95.3820								5.050	0.000	MON		698,547	09/12/2005	02/25/2036
126670-GS-1	CWL 2005-13, AF5 RMBS			4	6Z*		75.5580								4.954	0.000	MON		307,948	11/04/2005	10/25/2041
126670-TG-3	CWL 2006-1, AF5 RMBS			4	1FM		69.0450								5.264	0.000	MON		307,948	01/27/2006	09/25/2041
126670-TH-1	CWL 2006-1, AF6 RMBS			4	6Z*		99.0880								5.264	0.000	MON		281,619	01/27/2006	07/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	1FM	3,174,419	85.3940	3,224,261	3,775,764	3,048,592		28,099	94,479		5.297	5.989	MON	16,668	186,383	11/30/2009	08/27/2046
126683-AD-3	CWL 2006-S5, A3 RMBS			4	6Z*		44.0870								5.842	0.000	MON		516,007	09/15/2006	06/25/2035
126683-AC-5	CWL 2006-S5, A4 RMBS			4	6Z*		74.4490								5.762	0.000	MON		206,403	09/15/2006	06/25/2035
12668X-AF-2	CWL 2006-S8, A6 RMBS			2	4FM	1,591,363	98.7960	1,572,231	1,591,397	1,591,383		2			5.505	5.505	MON	7,301	83,459	12/07/2006	04/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS			24	6Z*		86.4450								5.874	0.000	MON		279,452	02/23/2007	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS			2	4FM	4,321,244	96.2650	4,159,872	4,321,294	4,321,275		5			5.693	5.693	MON	20,501	236,505	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS			24	4FM	4,801,192	99.2360	4,764,717	4,801,399	4,801,407		(1)			5.779	5.779	MON	23,123	267,730	11/30/2009	05/26/2037
126670-GT-9	CWL_05-13 RMBS			4	1FM		84.6570								5.000	0.000	MON		145,449	12/31/2009	02/25/2036
12669R-AC-1	CWL_07-S1 RMBS			3	1FM		96.0820								5.810	0.000	MON		359,295	02/23/2007	11/25/2036
32029G-AC-8	FFML 2007-FF2 A2B RMBS			4	6Z*		49.5000								0.270	0.000	MON		1,116,612	02/23/2007	11/25/2041
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			24	1FM	629,559	100.1350	630,416	629,567	629,579		(10)			5.699	5.692	MON	2,990	17,052	11/19/2009	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			24	1FM	2,727,659	95.3230	3,046,060	3,195,517	2,428,471		(97,078)			4.952	9.924	MON	13,188	155,104	03/10/2010	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS			4	1FM	7,513,136	95.2880	9,411,634	9,877,071	6,247,525		(1,835,803)			5.805	9.545	MON	47,780	1,401,646	11/30/2009	12/25/2040
362437-AG-0	GSAMP 2006-HE5 M2 RMBS			4	6Z*		0.0010								0.480	0.000	MON		625,584	03/07/2007	08/25/2036
36245E-AG-3	GSAMP_06-HE7 RMBS			4	1FM	18,883	2.1860	75,264	3,442,857						0.460	6.563	MON	264	15,004	03/07/2007	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			24	1FM	2,834,823	97.1900	3,215,774	3,308,767	2,624,102		(23,643)			6.000	11.642	MON	16,544	194,136	03/17/2010	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS			2	1FM	2,362,974	96.0320	3,207,353	3,339,893	2,951,477		164,416			0.360	10.295	MON	200	11,463	08/04/2009	08/25/2046
225470-QV-8	HEMT 2005-5, A1A RMBS			4	6Z*		29.1040								0.370	0.000	MON		777,344	12/22/2005	04/25/2036
225470-W5-8	HEMT 2006-2, 2A1 RMBS			4	6Z*		32.8400								0.330	0.000	MON		415,285	04/03/2006	07/25/2036
43739E-BS-5	HMBT_05-4 RMBS			2	1FM	8,071,232	88.6840	9,258,377	10,439,750	8,423,438		79,376			0.440	5.722	MON	765	44,610	05/05/2010	10/25/2035
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			24	1FM	1,056,160	26.4750	525,323	1,984,232	656,025		(74,894)	41,917		1.104	2.515	MON	791	21,134	11/19/2004	11/19/2034
46628G-AF-6	JPALT RMBS			24	1FM	9,991,070	78.0850	10,232,312	13,104,019	10,126,273		(43,955)			2.694	2.672	MON	29,416	350,466	11/30/2009	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	3,561,956	69.7870	3,380,719	4,844,325	3,022,473		(92,108)			5.932	5.932	MON	23,947	220,187	12/31/2009	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS			4	1FM	305,455	23.2010	510,413	2,200,000	18,070		(109,564)			5.081	5.840	MON	9,315	114,242	11/18/2009	11/25/2036
46630L-AK-0	JPMAC_07-CH1 RMBS			4	1FM	458,560	4.5720	182,888	4,000,000			(59,050)			5.081	5.890	MON	16,937	207,713	11/18/2009	11/25/2036
46630L-AL-8	JPMAC_07-CH1 RMBS			4	1FM	28,693	1.0990	3,315	301,653						5.081	5.989	MON	1,277	7,559	11/18/2009	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS			4	1FM	7,424,471	76.2960	7,120,818	9,333,134	6,702,349		(219,362)	219,284		4.498	5.551	MON	34,988	448,019	05/08/2007	06/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			24	1FM	3,894,957	91.6730	4,520,917	4,931,563	3,616,692		117,340			2.609	10.186	MON	10,722	128,067	04/26/2010	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS			24	1FM	13,607,971	82.7100	13,893,788	16,798,115	13,443,096		116,851	207,187		5.500	6.352	MON	76,991	912,905	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4	1FM	6,319,664	88.6740	7,007,742	7,902,833	6,679,577		(80,447)			5.412	5.580	MON	35,644	426,179	10/04/2006	11/25/2036
52524M-AX-7	LXS_07-9 RMBS			4	1FM	3,282,268	85.6870	3,461,417	4,039,625	3,262,430		17,223			5.646	5.681	MON	19,008	226,755	11/18/2009	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS			23	1FM	5,014,717	101.1760	5,246,686	5,185,682	5,020,245		(5,460)			2.639	3.692	MON	11,406	133,970	08/16/2006	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS			2	4FM	7,189,375	102.0090	7,067,401	6,928,213	7,282,539		10,713			6.500	5.644	MON	37,528	446,760	11/30/2009	09/25/2044
55265K-TK-5	MASTR 2003-3 2A3 RMBS			2	1FM	1,602,307	101.8520	1,663,238	1,632,992	1,624,098		2,105			5.000	5.477	MON	6,804	74,539	03/31/2007	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS			2	1FM	6,554,051	104.6800	7,179,743	6,858,733	6,742,633		(6,816)			5.000	5.621	MON	28,578	335,055	07/24/2003	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS			2	1FM	1,569,167	102.9200	1,634,777	1,588,402	1,582,028		1,842			4.750	5.071	MON	6,287	73,399	08/30/2005	08/25/2019
61913P-AQ-5	MHL_05-1 RMBS			2	1FM	1,475,554	93.8630	1,384,996	1,475,554	1,475,553					0.950	0.950	MON	234	7,955	01/14/2005	02/25/2035
61913P-AS-1	MHL_05-1 RMBS			2	1FM	3,688,884	93.4230	3,446,281	3,688,884	3,665,747		(23,137)			0.890	1.026	MON	547	23,171	01/14/2005	02/25/2035
61915R-AK-2	MHL_05-3 RMBS			2	1FM	11,058,568	95.1900	10,753,545	11,296,939	11,083,375		3,989			0.470	1.094	MON	884	50,956	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			23	1FM	4,783,853	99.7630	4,886,855	4,898,469	4,800,258		1,621			2.472	3.092	MON	10,090	119,584	11/30/2009	02/25/2035
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
61748H-HC-8	MSM_04-11A RMBS			2	2FM	1,843,596	90.7080	1,672,287	1,843,596	1,843,596		(463)			0.540	0.540	MON	166	9,541	12/16/2004	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS			23	1FM	1,580,774	90.9220	1,442,050	1,586,023	1,582,199		136			0.723	0.758	MON	955	11,178	12/06/2004	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS			24	2FM	9,238,758	86.3080	9,650,613	11,181,624	9,068,911		(145,943)			6.500	6.680	MON	60,567	721,297	01/24/2006	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			24	1FM	13,485,121	55.0850	11,835,937	21,486,563	10,937,204		(388,404)	10,371		6.431	6.407	MON	115,150	904,367	07/24/2006	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS			2	2FM	5,390,347	104.3480	5,600,208	5,366,867	5,380,743		(1,121)			6.000	5.844	MON	26,834	315,904	03/22/2010	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS			4	2FM	2,905,121	89.7780	2,951,557	3,287,607	2,967,277		8,172	61,903		5.680	5.680	MON	15,561	138,160	11/19/2009	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS			23	1FM	1,115,083	88.6170	1,829,913	2,064,968	1,161,198		6,853			2.396	21.823	MON	4,122	50,758	06/04/2009	05/25/2036
69337G-AA-1	PHHMC 2007-2 A1 RMBS			23	1FM	895,942	100.4320	889,773	885,946	886,223		(1,319)			5.743	5.368	MON	4,240	41,997	04/09/2007	05/18/2037
73316P-JR-2	POPLR 2005-6 A6 RMBS			3	1FM	2,794,983	98.5420	2,751,644	2,792,365	2,792,657		(223)			4.336	4.322	MON	10,091	139,762	11/30/2009	01/25/2036
73316P-BT-6	POPLR_05-1 RMBS			4	1FM	1,056,931	56.3910	973,229	1,725,847	1,003,367		297	15,119		5.260	8.927	MON	7,565	84,324	02/07/2007	08/25/2042
73316P-GK-0	POPLR_05-5 RMBS			4	1FM	2,656,002	100.0800	2,677,944	2,675,803	2,657,420		3,358			4.608	4.959	MON	10,275	122,372	10/14/2005	11/25/2035
76110H-S4-2	RALI 2005-QA2 A1 II RMBS			24	6Z*		82.3890								3.051	0.000	MON		1,119,052	11/30/2009	02/25/2035
759950-EP-9	RAMC_04-4 RMBS			3	5FM	9,359,726	82.0660	7,877,157	9,598,610	9,376,965		4,179	67,533		5.188	5.188	MON	41,498	483,925	09/25/2006	05/25/2052
760985-4U-2	RAMP 2004-RZ2 A16 RMBS			4	1FM		98.6810								5.410	0.000	MON		690,041	11/30/2009	07/25/2034
76112B-LA-6	RAMP_04-RZ4W RMBS			2	5*	2,847,013	98.7490	2,811,403	2,847,013	2,847,013					0.640	0.640	MON	303	16,550	11/30/2009	12/25/2034
76110W-PD-2	RASC 2002-KS4 RMBS			4	1FM	730,750	110.2820	950,056	861,477	703,932		(46,684)			5.600	5.600	MON	4,020	43,250	01/01/2005	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 (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
76110W-S2-3	RASC 2005-KS3, M2			2	.6Z*		.99.3900								.0.570	.0.000	MON		.295,300	.11/30/2009	.04/25/2035
76110W-S3-1	RASC 2005-KS3, M3			2	.6Z*		.86.3910								.0.600	.0.000	MON		.208,988	.11/30/2009	.04/25/2035
76110W-U6-1	RASC 2005-KS4, M1			2	.6Z*		.93.7950								.0.580	.0.000	MON		.417,975	.11/30/2009	.05/25/2035
45660N-VZ-5	RAST 2003-A13 RMBS			2	.1FM	.9,568,684	.103.3130	.10,247,508	.9,918,924	.9,714,997		.(23,670)			.5.500	.6.052	MON	.45,462	.536,371	.06/30/2007	.01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS			2	.1FM	.6,280,668	.100.3460	.7,593,230	.7,567,070	.6,964,698		.47,999			.5.500	.9.612	MON	.34,682	.410,984	.01/07/2010	.03/25/2042
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS			3	.1FM	.748,701	.101.8690	.763,081	.749,084	.748,982		.29			.6.200	.6.210	MON	.3,870	.44,868	.12/11/2002	.01/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS			2	.6Z*		.100.0000								.5.680	.0.000	MON		.321,115	.11/19/2009	.09/25/2035
43718M-AD-6	RFMS2 2006-HI4, A4			4	.6Z*		.30.2500								.5.720	.0.000	MON		.2,955,206	.09/25/2006	.09/25/2036
43718M-AD-4	RFMS2 2007-HI1 A4			4	.6Z*		.26.1650								.5.930	.0.000	MON		.791,248	.11/19/2009	.03/25/2037
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS			2	.5FM	.14,680,806	.94.8470	.13,926,264	.14,682,888	.14,682,110		.156			.5.710	.5.712	MON	.69,866	.824,321	.04/24/2007	.04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS			2	.4FM	.9,866,735	.100.6540	.9,934,678	.9,870,118	.9,868,899		.216			.5.990	.5.995	MON	.49,268	.579,412	.11/18/2009	.06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS			3	.1FM	.339,135	.99.8470	.338,778	.339,297	.339,902		.(259)			.7.450	.7.219	MON	.2,106	.23,824	.11/30/2009	.03/25/2032
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS			2	.1FM	.1,787,198	.101.9020	.1,848,924	.1,814,414	.1,808,936		.1,282			.5.000	.5.208	MON	.7,560	.87,544	.09/28/2004	.07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			24	.1FM	.1,401,159	.89.6150	.1,636,177	.1,825,777	.1,347,919		.5,175			.6.000	.12.490	MON	.9,129	.107,885	.03/09/2010	.12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS			24	.1FM	.9,383,625	.90.5580	.10,668,238	.11,780,558	.9,078,989		.71,117			.6.000	.9.782	MON	.58,903	.695,366	.03/16/2010	.09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	.1FM	.7,788,225	.87.9640	.8,603,398	.9,780,568	.7,147,721		.(325,061)			.5.500	.9.019	MON	.44,828	.528,613	.03/02/2010	.10/25/2035
84751W-AD-6	SURF 2006-BC3, A-2C RMBS			4	.6Z*		.53.5280								.0.320	.0.000	MON		.3,378,582	.06/07/2006	.06/25/2037
83612L-AE-9	SVHE 2006-WF1, M1			4	.6Z*		.0.0010								.6.026	.0.000	MON		.269,335	.10/26/2006	.10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			24	.1FM	.667,277	.95.0600	.680,811	.716,191	.535,546		.(8,821)			.5.360	.10.927	MON	.3,199	.37,355	.02/24/2010	.10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	.1FM	.3,314,244	.92.0980	.4,044,816	.4,391,861	.3,165,104		.21,239			.2.615	.8.291	MON	.9,571	.113,037	.04/08/2010	.10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS			24	.1FM	.2,133,847	.100.7990	.2,286,605	.2,268,489	.2,036,141		.(856)			.6.250	.8.899	MON	.11,815	.139,744	.04/01/2010	.07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	.1FM	.4,315,166	.98.5920	.4,827,568	.4,896,511	.4,042,088		.(54,302)			.6.000	.10.088	MON	.24,483	.288,099	.04/12/2010	.09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	.1FM	.2,716,448	.100.4150	.3,028,205	.3,015,681	.2,615,078		.10,963			.6.000	.9.177	MON	.15,078	.176,646	.04/12/2010	.09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			24	.1FM	.2,667,103	.97.9260	.3,376,861	.3,448,374	.2,462,392		.(38,252)			.5.702	.12.196	MON	.16,385	.192,067	.04/30/2010	.04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS			23	.1FM	.4,192,072	.100.3410	.4,215,072	.4,200,769	.4,195,215		.76			.2.605	.2.644	MON	.9,119	.107,989	.09/28/2005	.10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS			24	.1FM	.3,664,097	.96.1890	.5,054,980	.5,255,285	.3,756,993		.(142,775)			.5.780	.9.124	MON	.25,311	.298,733	.01/19/2010	.04/25/2036
92933U-AA-0	WMHEN_07-WM1 RMBS		E	4	.1FM		.0.0000		.3,403,185						.6.750	.7.232	MON			.11/19/2009	.02/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						400,565,682	XXX	422,980,009	527,159,093	382,534,134	175,535	(6,115,462)	788,484		XXX	XXX	XXX	1,964,120	41,207,535	XXX	XXX
059500-AG-3	BACM 2006-3 AJ CMBS			24	.1FM	.8,064,480	.53.1540	.8,504,624	.16,000,000	.8,745,044		.(220,889)			.5.857	.8.246	MON	.78,097	.952,056	.11/19/2009	.07/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS			24	.1FM	.11,388,432	.93.2000	.13,979,940	.15,000,000	.10,629,707		.(243,445)			.5.477	.5.369	MON	.68,463	.821,550	.03/15/2007	.09/10/2047
05952C-AG-5	BACM 2007-5 AM CMBS			2	.1FM	.9,570,703	.105.7690	.10,576,880	.10,000,000	.9,826,964		.104,296			.5.772	.6.340	MON	.48,100	.577,200	.11/18/2009	.02/10/2051
05947U-EX-2	BACM_02-PB2 CMBS			2	.1FM	.1,967,006	.99.4630	.1,931,992	.1,942,422	.1,942,575		.153			.6.525	.6.336	MON	.10,562	.430,588	.05/21/2002	.06/11/2035
05947U-4K-1	BACM_05-6 CMBS			23	.1FM	.1,974,339	.101.9640	.2,039,288	.2,000,000	.1,997,209		.3,332			.5.152	.5.333	MON	.8,587	.104,961	.12/16/2005	.09/10/2047
059497-BA-4	BACM_07-1 CMBS			2	.1FM	.17,675,000	.104.7920	.20,958,360	.20,000,000	.19,010,167		.170,213			.5.482	.7.130	MON	.91,367	.1,096,400	.07/17/2008	.01/15/2049
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%			1	.1FM	.2,919,299	.103.6150	.3,024,842	.2,919,299	.2,919,299					.6.410	.6.416	MON	.15,594	.180,654	.11/17/2009	.12/01/2016
07387B-EG-4	BSCMS_05-PW10 CMBS			24	.1FM	.884,769	.16.1800	.576,021	.3,560,080	.864,402		.54,157			.5.450	.5.582	MON	.16,168	.190,063	.11/19/2009	.12/11/2040
12513X-AH-5	CD 2006-CD2 AJ CMBS			24	.1FM	.20,464,735	.94.5520	.28,625,527	.30,275,000	.22,661,886		.100,440			.5.385	.7.700	MON	.135,860	.1,674,230	.06/19/2008	.01/15/2046
12513Y-AD-2	CD 2007-CD4 A3 CMBS			2	.1FM	.1,883,751	.100.7370	.1,881,684	.1,867,917	.1,868,036		.(1,196)			.5.293	.5.140	MON	.8,239	.71,732	.01/15/2008	.01/01/9999
173067-GZ-6	CGCMT 2005-C3, AM CMBS			2	.1FM	.7,022,422	.100.2730	.7,019,075	.7,000,000	.7,017,300		.(205,074)			.4.830	.1.866	MON	.28,175	.338,100	.07/12/2005	.05/15/2043
17310M-AK-6	CGCMT_06-C5 CMBS			24	.1FM	.1,526,530	.19.8930	.1,989,270	.10,000,000	.1,455,712		.(331,676)			.5.581	.5.516	MON	.46,508	.418,575	.11/09/2006	.01/01/9999
22545Y-AF-8	CSMC 2007-C2 AM CMBS			23	.1FM	.18,807,422	.107.0570	.21,411,380	.20,000,000	.19,494,810		.72,205			.5.607	.6.147	MON	.93,450	.1,121,410	.07/09/2008	.01/01/9999
396789-LN-7	GCCFC 2005-GG5 AJ CMBS			23	.1FM	.8,174,000	.100.6070	.8,223,583	.8,174,000	.8,174,000					.5.237	.5.237	MON	.35,676	.433,351	.12/20/2005	.04/10/2037
20173M-AG-5	GCCFC_06-GG7 CMBS			23	.1FM	.3,956,913	.105.3940	.4,389,656	.4,165,000	.4,121,623		.32,266			.5.819	.6.648	MON	.20,196	.245,755	.11/19/2009	.07/10/2038
36828Q-SC-1	GECMC_06-C1 CMBS			24	.1FM	.4,203,727	.61.5260	.3,967,190	.6,448,000	.4,078,448		.15,363			.5.274	.5.580	MON	.28,339	.212,701	.03/13/2006	.03/10/2044
46625M-P3-7	JPMCC 2003-CB7, B CMBS			2	.1FM	.4,307,241	.101.5850	.4,354,054	.4,286,102	.4,289,995		.(18,494)			.4.996	.4.269	MON	.17,844	.217,793	.11/25/2003	.01/12/2038
46625M-P5-2	JPMCC 2003-CB7, D CMBS			23	.1FM	.5,024,680	.105.6850	.5,284,245	.5,000,000	.5,217,981		.(100,429)			.4.888	.2.716	MON	.20,365	.249,003	.11/25/2003	.01/12/2038
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS			2	.1FM	.10,049,538	.101.2000	.10,119,970	.10,000,000	.10,260,173		.(340,920)			.4.842	.1.372	MON	.40,350	.484,200	.06/10/2005	.07/15/2042
46625Y-NE-9	JPMCC 2005-LDP2, AM CMBS			2	.1FM	.2,896,488	.100.7790	.2,922,603	.2,900,000	.2,917,025		.(80,737)			.4.780	.1.955	MON	.11,552	.138,620	.07/12/2005	.07/15/2042
46625Y-XT-5	JPMCC 2005-LDP5 AM CMBS			23	.1FM	.8,076,522	.103.1980	.8,958,371	.8,680,786	.8,626,105		.54,288			.5.278	.6.140	MON	.38,184	.464,373	.07/08/2008	.12/15/2044
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			2	.1FM	.13,307,813	.102.4770	.15,371,595	.15,000,000	.14,226,344		.216,321			.5.623	.7.158	MON	.70,288	.810,084	.11/19/2009	.05/12/2045
46629G-AM-0	JPMCC 2006-CB16, B CMBS			2	.2FM	.5,024,782	.82.1260	.4,106,290	.5,000,000	.5,012,646		.(1,038)			.5.672	.5.621	MON	.23,633		.09/14/2006	.05/12/2045
46630D-AG-7	JPMCC 2007-C1 AM CMBS			23	.1FM	.12,552,891	.107.1800	.14,469,300	.13,500,000	.13,125,866		.116,881			.5.955	.6.995	MON	.66,995	.814,678	.11/18/2009	.02/15/2051
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS			23	.1FM	.10,209,886	.101.3020	.10,021,846	.9,893,000	.9,930,688		.(20,540)			.5.787	.5.545	MON	.47,710	.581,570	.01/16/2008	.01/01/9999
52108H-YM-0	LBUBS 2004-C1, C CMBS			23	.1FM	.502,475	.104.0740	.520,368	.500,000	.500,444		.(233)			.4.846	.4.794	MON	.1,346	.24,230	.01/23/2004	.01/15/2036
52108H-YN-8	LBUBS 2004-C1, D CMBS			23	.1FM	.2,512,480	.103.3640	.2,584,098	.2,500,000	.2,502,247		.(1,181)			.4.945	.4.892	MON	.6,868	.123,625	.01/23/2004	.01/15/2036

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
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS			24	1FE	2,001,131	1.1250	457,695		475,954		(160,418)			0.820	0.820	MON	18,529	325,476	11/18/2009	10/15/2036
52108R-AF-9	LBUBS 2006-C4 AM CMBS			23	1FM	7,003,828	106.1500	7,430,507	7,000,000	7,000,766		(549)			5.853	5.844	MON	22,762	415,509	01/25/2008	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ CMBS			23	1FM	8,867,162	104.1920	10,471,296	10,050,000	9,752,216		156,854			5.853	8.161	MON	32,680	596,552	07/10/2008	06/15/2038
52108R-AJ-1	LBUBS 2006-C4, C CMBS			23	1FM	18,762,458	101.8550	19,127,388	18,779,000	19,904,798		(464,984)			5.853	1.723	MON	61,064	1,114,691	11/18/2009	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS			23	1FM	8,978,946	100.9690	9,087,237	9,000,000	9,579,383		(237,535)			5.853	2.716	MON	29,266	534,226	11/18/2009	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS			2	1FM	15,757,205	106.9820	17,491,405	16,349,888	16,665,938		(149,924)			5.430	4.355	MON	49,322	886,800	08/01/2007	02/15/2040
52108M-DS-9	LBUBS_06-C1 CMBS			24	1FM	405,147	1.6510	132,096	8,000,000						5.500	0.000	MON	24,444	655,675	01/20/2006	02/15/2041
593171-BK-6	MEZZ_05-C3 CMBS			24	5*	3,690,492	5.4300	634,603				(625,973)			6.053	0.000	MON	58,948	877,168	11/18/2009	05/17/2044
60687U-AK-3	MLCFC 2006-2, C CMBS			24	1FM	3,121,308	89.3600	9,930,577	11,113,000	3,835,244		17,939	259,839		5.876	29.444	MON	54,416	662,332	06/16/2006	06/12/2046
606935-AM-6	MLCFC_06-1 CMBS			24	1FM	7,189,985	88.9610	8,896,110	10,000,000	7,720,682		151,447			5.568	12.303	MON	46,398	564,482	12/26/2007	02/12/2039
59022H-NG-3	MLMT 2005-LC1, C CMBS			23	1FM	5,002,815	102.3630	5,118,150	5,000,000	5,000,317		(351)			5.420	5.412	MON	22,583	274,767	12/16/2005	01/12/2044
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			2	1FM	10,054,550	102.5990	10,259,930	10,000,000	10,572,097		(173,768)			5.389	3.021	MON	44,908	538,900	11/01/2006	11/12/2041
61750C-AH-0	MSC 2006-HQ9, AJ CMBS			23	1FM	9,761,779	105.4570	10,482,436	9,940,000	10,669,101		(77,240)			5.793	6.101	MON	47,985	575,824	06/22/2007	07/12/2044
61754K-AG-0	MSC 2007-IQ14 AM CMBS			23	1FM	28,904,579	104.0410	32,391,969	31,134,000	30,277,412		186,790			5.684	6.547	MON	147,459	1,794,674	02/22/2008	01/01/9999
61751X-AF-7	MSC 2007-T25, AM CMBS			2	1FM	14,287,334	107.2210	15,815,083	14,750,000	14,633,788		57,218			5.544	5.980	MON	68,145	817,740	06/22/2007	01/01/9999
92976B-DV-1	WBCMT 2006-C23 AM CMBS			2	1FM	23,429,688	104.1030	26,025,675	25,000,000	24,763,298		234,868			5.466	6.533	MON	113,875	1,366,500	11/18/2009	01/15/2045
92976V-AJ-7	WBCMT 2006-C25, AJ CMBS			23	1FM	9,985,760	103.3450	10,334,450	10,000,000	10,431,319		(362,134)			5.723	2.259	MON	47,688	579,575	05/18/2006	05/15/2043
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						372,152,488	XXX	411,898,659	432,727,495	382,699,010		(2,073,696)	259,839		XXX	XXX	XXX	1,968,987	25,358,394	XXX	XXX
00868P-AA-3	AHOLD LEASE USA ABS		R		3AM	9,851,857	137.0000	12,891,523	9,409,871	9,684,138		(26,510)			8.620	8.212	JJ	403,312	811,131	06/01/2001	01/02/2025
00889#-10-2	AIM - S-T INVEST PRIME (DRV) ABS	@			1	11,464,722	93.0000	46,500,000	50,000,000	42,841,954		2,962,901			0.000	7.534	NA			12/31/1998	02/28/2017
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT				1	33,673,840	111.4610	37,533,044	33,673,840	33,673,840					5.060	5.060	JD	75,729	1,692,866	06/30/2005	06/15/2025
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	7,506,295	102.0000	7,656,421	7,506,295	7,506,295					5.600	5.599	JJ	193,829		07/31/2014	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS			2	1FE	5,692,341	101.7500	5,791,957	5,692,341	5,692,341					4.000	4.000	JJ	104,992		07/31/2014	01/15/2027
023772-AB-2	AMERICAN AIRLINES INC ABS	R		2	1FE	2,846,171	101.7500	2,895,979	2,846,171	2,846,171					4.000	4.000	JJ	52,496		07/31/2014	01/15/2027
02377U-AB-0	AMERICAN AIRLINES INC ABS	R		2	2FE	9,439,682	107.1250	10,112,260	9,439,682	9,439,682					4.950	6.250	JJ	215,461		07/31/2014	07/15/2024
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC	R			2	3,307,134	112.8140	3,730,912	3,307,134	3,307,134					10.440	10.285	AO	72,889	322,467	12/31/1998	10/15/2017
03027W-AJ-1	AMERICAN TOWER TRUST I ABS			1	1FE	5,000,000	99.4130	4,970,650	5,000,000	5,000,000					3.070	3.070	MON	6,822	153,500	03/06/2013	03/15/2048
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS	R		3	1	5,224,750	113.9980	5,956,113	5,224,750	5,224,750					9.500	9.245	JD	22,060	468,588	06/13/2001	06/15/2017
02587U-AB-6	AMXCA_12-5 ABS			2	1FE	5,506,875	99.9730	5,498,521	5,500,000	5,505,645		(1,230)			0.590	0.460	MON	1,442	5,408	10/24/2014	05/15/2018
04012L-AD-3	ARES IIIR/IVR CDO - CF - LOANS		E	1	1FE	15,000,000	95.0000	14,250,000	15,000,000	15,000,000					0.879	0.879	JAJO	28,204	134,741	02/15/2007	04/16/2021
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W				1	6,963,328	106.7690	6,803,190	6,371,890	6,506,921		(70,933)			7.080	4.998	MON	20,050	445,437	11/12/2009	07/15/2016
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS		E	4	6S	6,227,173	72.0000	5,850,000	8,125,000	5,850,000	(298,148)	(79,026)	1,207,202		0.000	10.491	JAJO		641,711	03/19/2014	04/27/2026
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS		E	2	1FE	1,701,119	99.6350	1,839,516	1,846,255	1,798,252		16,188			0.482	5.741	FMAN	1,284	5,500	03/24/2010	11/10/2019
07783N-AE-7	BELHURST C CDO - CF - LOANS		E	2	1FE	12,000,000	99.9700	11,996,400	12,000,000	12,000,000					0.931	0.931	JAJO	24,196	113,837	02/15/2006	01/15/2020
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS		E	2	1FE	30,000,000	99.1000	29,730,000	30,000,000	30,000,000					1.017	1.017	MJSD	8,476	307,651	03/09/2005	06/20/2017
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		E	2	1FE	2,340,000	98.2750	3,931,000	4,000,000	3,439,569		192,614			0.674	6.204	MJSD	2,320	27,262	06/30/2009	07/15/2018
05568N-AF-9	BNSF RAILWAY COMPANY ABS			2	1	2,866,092	103.4680	2,965,488	2,866,092	2,866,092					5.631	5.631	JJ	80,247	114,724	11/12/2009	07/02/2016
097768-AB-7	BON SECOURS HEALTH SYSTEM INC ABS	R		3	1	8,085,162	115.0000	8,109,986	7,052,162	7,504,700		(65,201)			7.700	5.867	MON	24,134	549,264	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS		E		1FE	1,954,559	106.0000	2,071,833	1,954,559	1,954,559					4.625	4.625	MJSD	2,762	90,071	06/25/2013	12/20/2025
116663-AC-9	BRUCE MANSFIELD UNIT ABS				2AM	9,754,426	108.5260	10,586,089	9,754,426	9,754,426					6.850	6.850	JD	55,682	644,339	07/10/2007	06/01/2034
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS			2	1FE	5,971,958	105.7500	6,771,037	6,402,872	6,231,829		34,546			4.575	5.243	JJ	135,074	271,020	11/12/2009	01/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS			2	1	1,671,924	111.7970	1,869,160	1,671,924	1,671,924					5.270	5.271	AO	22,028	83,528	12/29/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB				1	1,667,546	112.9150	1,882,910	1,667,546	1,667,546					5.270	5.271	AO	21,970	84,198	12/29/2005	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB			2	1	1,076,210	113.2580	1,218,892	1,076,210	1,076,210					5.270	5.271	AO	14,179	54,433	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB				1	2,380,862	111.3620	2,651,364	2,380,862	2,380,862					5.270	5.271	AO	31,368	119,660	12/29/2005	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB				1	1,570,173	113.6490	1,784,486	1,570,173	1,570,173					5.270	5.271	AO	20,687	79,316	12/29/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A				1	442,542	112.6000	498,301	442,542	442,542					5.270	5.271	AO	5,830	22,093	12/29/2005	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A			2	1	476,844	109.2770	521,079	476,844	476,844					5.270	5.271	AO	6,282	22,765	12/29/2005	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A				1	395,751	108.6060	429,809	395,751	395,751					5.270	5.271	AO	5,214	18,683	12/29/2005	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS				1		118.2260								6.598	6.689	MON		103,385	06/24/2002	08/01/2022
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS	R			1	12,003,244	118.2260	14,190,959	12,003,244	12,003,244					6.598	6.689	MON	218,417	699,630	06/24/2002	08/01/2022
85746*-DT-4	CAE INC LEASE BKD EQUIP 1B ABS	R	I		2	138,938	100.4120	139,511	138,938	138,938					6.390	6.391	JJ	3,724	4,439	09/30/2002	01/31/2015
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER				2	4,655,900	109.8640	5,115,151	4,655,900	4,655,900					6.000	6.096	MON	16,296	278,308	10/07/2004	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS				1FE	18,968,563	99.6050	18,893,637	18,968,563	18,968,563					1.950	1.950	MON	1,027	365,234	06/29/2012	02/28/2022

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
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	R	I		1	9,695,438	113.9370	11,046,654	9,695,438	9,681,523		3,374			7.490	7.489	JJ	334,854	726,188	12/21/2000	01/15/2021
12484@-AA-6	CB MEDICAL SOUTH LLC ABS	R		3	1	25,789,618	120.0000	30,947,542	25,789,618	25,789,618					6.080	6.347	MON	69,689	1,566,629	09/15/2008	08/15/2033
17305E-FE-0	CCCIT_13-A6 ABS			2	1FE	9,009,897	100.5540	8,969,452	8,920,000	8,983,033		(26,864)			1.320	0.896	MS	37,286	58,872	04/07/2014	09/07/2018
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
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		D		1AM	48,618,984	121.0050	41,141,765	49,792,993	40,255,368		17,957		(5,586,291)	3.426	5.615	JD	764,574	857,350	11/14/2007	06/30/2050
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS		E	4	6S	4,650,000	80.0000	4,000,000	5,000,000	4,000,000	(297,306)	(352,694)			0.000	11.522	JAJO		754,677	02/06/2014	04/18/2025
14041N-CQ-2	COMET_06-A3 ABS			2	1FE	13,290,620	104.6650	13,160,615	12,574,000	13,195,611		(95,009)			5.050	0.628	MON	28,222	105,831	10/24/2014	12/17/2018
14041N-ET-4	COMET_14-A5-A ABS			2	1FE	34,990,634	100.0230	35,007,875	35,000,000	34,991,307		673			1.480	1.489	MON	23,022	87,772	10/06/2014	07/15/2020
14041N-EM-9	COMET_2013-A3 ABS			2	1FE	11,425,353	99.6320	11,377,940	11,420,000	11,424,815		(538)			0.960	0.937	MON	4,873	18,272	10/09/2014	09/16/2019
14041N-EP-2	COMET_2014-A2 ABS			2	1FE	11,999,419	99.8780	11,985,372	12,000,000	11,999,561		142			1.260	1.262	MON	6,720	102,900	04/03/2014	01/15/2020
21079V-AA-1	CONTL AIRLINES 2010-A ABS				2FE	10,276,885	106.5000	10,997,905	10,326,672	10,292,759		4,436			4.750	4.838	JJ	230,270	481,179	07/28/2011	07/12/2022
21079V-AA-1	CONTL AIRLINES 2010-A ABS	LS			2FE	2,120,000	106.5000	2,257,800	2,120,000	2,120,000					4.750	4.750	JJ	47,273	98,783	11/17/2010	07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS	LS		1	2FE	235,555	103.5000	234,423	226,495	238,458		(1,417)			5.500	4.622	AO	2,145	12,121	06/07/2013	04/29/2022
22237P-AC-7	CPMH 2005-1, A3 ABS			2	2AM	1,313,834	102.0860	1,341,411	1,313,999	1,313,985		(14)			4.800	4.802	MON	5,256	60,159	11/18/2009	12/15/2035
22822R-AQ-3	CROWN CASTLE TOWERS LLC ABS				1FE	20,013,456	105.8440	20,957,191	19,800,000	19,913,305		(2,639)			5.495	5.309	MON	48,356	1,088,010	02/26/2010	01/15/2037
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS				1FE	10,000,000	114.8640	11,486,420	10,000,000	10,000,000					6.113	6.113	MON	27,169	611,300	01/08/2010	01/15/2040
22822R-AX-8	CROWN CASTLE TOWERS LLC ABS				1FE	10,000,000	104.6440	10,464,410	10,000,000	10,000,000					4.174	4.174	MON	18,551	417,400	07/29/2010	08/15/2037
22942M-AC-0	CSMC 2006-8 3A1			2	1FE		69.9090								6.000	0.000	MON		339,478	08/31/2006	10/25/2021
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS	R			2	4,693,628	115.2540	5,409,594	4,693,628	4,693,628					7.280	7.391	MON	19,932	340,364	04/12/2001	01/10/2024
126650-BC-3	CVS PASS-THROUGH TRUST ABS				2FE	20,236,547	113.8440	23,037,994	20,236,547	22,299,297		(145,013)			5.880	5.953	MON	69,411	1,185,427	12/08/2005	01/10/2028
12667G-RG-0	CWALT 2005-25T1 A6			2	1FE		99.5430								5.750	0.000	MON		30,231	06/28/2005	07/25/2035
126670-QV-3	CWL 2005-17, 1AF5 RMBS			4	6Z*		97.7840								4.981	0.000	MON		880,709	11/30/2009	05/25/2036
24736V-AA-0	DELTA AIR LINES CLASS A ABS				1FE	3,555,737	110.0000	3,911,310	3,555,737	3,555,737					6.200	6.200	JJ	109,615	212,571	06/28/2010	01/02/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS	LS			1FE	1,095,000	110.0000	1,204,500	1,095,000	1,095,000					6.200	6.200	JJ	33,756	65,462	06/28/2010	01/02/2020
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS			2	1FE	4,999,609	99.8750	4,993,735	5,000,000	4,999,683		74			0.690	0.696	MON	1,533	8,625	09/23/2014	08/15/2018
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
26248P-AB-7	DRYDEN XVI A2 CDO - CF - LOANS		E	1	1FE	3,000,000	97.7800	2,933,400	3,000,000	3,000,000					0.611	0.611	JAJO	3,715	18,657	11/20/2006	10/20/2020
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS		E	1	1FE	6,000,000	96.9700	5,818,200	6,000,000	6,000,000					0.911	0.911	JAJO	11,081	55,514	11/20/2006	10/20/2020
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS		E	2	1FE	2,706,726	99.6500	3,163,933	3,175,045	3,074,927		56,774			0.480	6.610	JAJO	3,344	11,370	09/18/2009	01/11/2021
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS		E	2	1FE	8,908,546	99.0000	11,092,854	11,204,903	10,440,791		255,810			0.463	5.933	FMAN	6,920	48,402	09/23/2009	11/14/2021
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS			2	1FE	441,691	101.5630	448,592	441,691	441,691					3.450	3.450	JAJO	3,894	15,069	11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS			3	1FE	569,653	101.2500	576,774	569,653	569,653					3.160	3.160	JAJO	4,600	17,842	11/09/2012	10/01/2025
26924X-AF-2	ETRVM_04-1 ABS			2	3AM	1,965,787	89.5630	1,779,533	1,986,909	1,983,270		4,972			4.250	4.411	MON	5,630	84,444	11/18/2009	11/07/2031
26924X-AG-0	ETRVM_04-1 ABS			2	4AM	2,969,902	77.1410	2,317,710	3,004,530	2,998,489		8,233			4.540	4.717	MON	9,094	136,406	12/31/2009	11/07/2031
33632*-UK-1	FIRST SEC BK UTAH N A ABS	R			2	5,231,016	115.0000	6,015,669	5,231,016	5,219,226		2,139			8.410	8.412	JJ	202,856	412,391	03/05/2001	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS	R			2	2,973,027	114.9210	3,416,632	2,973,027	2,972,388		122			8.410	8.412	JJ	115,292	233,426	10/30/2000	01/15/2020
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS				2AM	10,000,000	105.7420	10,574,210	10,000,000	10,000,000					4.419	4.419	MN	56,465	429,625	11/18/2013	11/15/2023
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS		E	2	1FE	4,624,764	99.4500	5,563,134	5,593,901	5,387,012		59,401			0.477	5.373	MJSD	741	15,111	08/31/2009	09/20/2019
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS			2	1FE	2,482,973	100.9740	2,508,184	2,484,000	2,483,972		224			5.010	5.019	MON	5,531	124,448	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS			2	1FE	9,314,457	101.0630	9,416,077	9,317,000	9,316,929		560			5.600	5.606	MON	23,189	521,752	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS			2	1FE	68,196,020	100.6810	68,663,640	68,199,000	68,198,919		643			4.430	4.431	MON	134,276	3,021,216	01/29/2010	02/15/2017
34529Y-AC-0	FORDO_12-CA4 ABS			2	1FE	9,676,120	100.0240	9,657,346	9,655,000	9,673,359		(2,761)			0.790	0.623	MON	3,390	12,712	10/24/2014	11/15/2017
355524-AD-1	FRASER SUL I 06-1 CDO - CF - LOANS		E	2	1FE	4,000,000	98.7500	3,950,000	4,000,000	4,000,000					1.011	1.011	MJSD	1,909	40,656	02/08/2006	03/15/2020
363620-AC-9	GALLATIN III 071A CDO - CF - LOANS		E	2	1FE	7,287,500	97.2500	9,725,000	10,000,000	9,049,265		390,836			0.572	5.274	FMAN	7,151	58,465	10/14/2009	05/15/2021
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		E	4	6S	15,210,961	104.0000	15,282,800	14,695,000	14,947,202	48,432	532,771	1,945,451		0.000	39.866	MJSD		2,115,661	08/02/2013	10/27/2020
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	1FE	35,507,806	103.7040	36,822,934	35,507,806	35,507,806					3.875	2.628	FA	519,795	862,641	08/04/2011	02/15/2038
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	2AM	14,317,664	102.4500	14,668,502	14,317,664	14,317,664					5.125	5.125	FA	277,206	460,045	08/04/2011	02/15/2038
38136B-AL-6	GOLDEN TREE III B CDO - CF - LOANS		E	1	1FE	10,000,000	97.9300	9,793,000	10,000,000	10,000,000					0.882	0.882	FMAN	14,461	90,337	02/27/2007	05/01/2022
38136G-AF-8	GOLDEN TREE IV B CDO - CF - LOANS		E	1	1FE	15,000,000	96.2500	14,437,500	15,000,000	15,000,000					0.952	0.952	FMAN	17,455	144,907	06/29/2007	08/18/2022
40536Y-AG-9	HALCYON II A-2 CDO - CF - LOANS		E	1	1FE	9,976,600	96.2700	9,627,000	10,000,000	9,992,471		2,685			0.623	0.648	JAJO	11,937	63,283	03/20/2007	04/24/2021
41162S-AC-0	HARCH 07-1A B CDO - CF - LOANS		E	2	1FE	12,320,000	98.4750	15,756,000	16,000,000	15,023,292		651,640			0.633	5.622	JAJO	17,994	102,754	10/09/2009	04/17/2020
43814G-AC-4	HAROT_14-2 ABS			2	1FE	9,968,750	99.7790	9,977,940	10,000,000	9,972,060		3,310			0.770	0.942	MON	2,781	19,250	09/23/2014	03/19/2018
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS	R			4	2,816,774	83.1430	2,341,951	2,816,774	2,816,774					5.860	5.976	MON	9,629	164,365	04/20/2004	02/10/2024
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS	R			1	11,059,768	115.0000	12,718,734	11,059,768	11,059,768					7.420	7.536	MON	59,268	816,942	09/27/2001	10/05/2021
449796-AJ-0	ING CLO II C CDO - CF - LOANS		E	2	1FE	7,000,000	95.5460	6,688,220	7,000,000	7,000,000					0.932	0.932	FMAN	10,696	66,804	06/30/2006	08/01/2020
476759-AA-3	JERSEY STREET A CDO - CF - LOANS		E	2	1FE	2,296,862	99.8300	2,787,790	2,792,537	2,718,573		63,429			0.481	8.272	JAJO	2,722	4,274	07/30/2009	10/20/2018
48122C-AB-1	JRMT 2004-A, A2 ABS			4	6FE	1,247,299	90.4500	1,288,417	1,424,453	697,396		(92,267)			4.060	29.964	MON	2,570	56,267	11/18/2009	04/15/2022

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 (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
49638T-AE-3	KING_06-3A CDO - CF - LOANS		E	2	1FE	12,075,000	97.3250	14,598,750	15,000,000	14,073,987		437,994			0.593	3.739	FMAN	9,388	90,065	10/30/2009	08/24/2021
51507U-AB-0	LANDMARK VII A2L CDO - CF - LOANS		E	2	1FE	1,389,300	99.7800	1,496,700	1,500,000	1,466,720		40,972			0.681	10.662	JAJO	2,212	10,438	03/17/2006	07/15/2018
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		E	4	6S	3,636,137	71.0000	3,195,000	4,500,000	3,195,000	(121,220)	(319,917)	425,113		0.000	9.885	FMAN		650,824	01/28/2014	08/26/2024
12495*-AA-5	LEE MEM HEALTH SYS FL ABS	R			1	11,841,382	120.0000	11,624,279	9,686,899	11,357,991		(83,516)			6.510	4.835	MON	36,786	631,423	02/11/2009	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS	R			1	21,152,200	120.0000	25,382,639	21,152,200	21,152,200					5.610	5.676	MON	85,702	1,185,802	08/24/2005	02/05/2027
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1				1FE	4,000,000	105.3160	4,212,651	4,000,000	4,000,000					3.800	3.800	JD	8,022	152,000	09/12/2011	12/10/2021
57629W-BM-1	MASSMUTUAL GLOBAL FUNDING II ABS				1FE	9,993,900	101.3620	10,136,220	10,000,000	9,999,052		1,255			2.300	2.314	MS	59,417	230,000	09/20/2010	09/28/2015
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS	R			1	22,563,826	118.3200	26,614,278	22,493,519	22,555,372		(4,322)			5.730	5.761	MON	57,283	1,293,714	01/18/2013	04/15/2028
55288*-AA-5	MGE POWER LLC ABS				1	24,209,064	119.8140	28,909,594	24,128,643	24,179,973		(2,152)			5.680	5.724	MON	22,842	1,367,468	09/30/2003	09/25/2033
55288*-AB-3	MGE POWER LLC ABS				1	19,263,983	115.3150	22,214,281	19,263,983	19,263,983					5.190	5.249	MON	16,663	997,457	10/27/2005	10/25/2033
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS	@		14	1AM	3,094	0	4,587,319	148,265,000	4,587,319		568,127	1,206,816		0.000	10.364	NA			06/27/2008	06/01/2046
62443P-AD-1	MOUNTAIN VIEW II CDO - CF - LOANS		E	2	1FE	7,000,000	95.7600	6,703,200	7,000,000	7,000,000					0.630	0.630	JAJO	9,678	45,046	10/27/2006	01/12/2021
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS		E	2	1FE	5,005,000	97.6200	6,833,400	7,000,000	6,406,820		313,659			0.569	5.442	JAJO	8,521	40,878	08/28/2009	04/16/2021
65490B-AE-5	NALT_14-B ABS			2	1FE	29,997,342	99.9290	29,978,760	30,000,000	29,997,543		201			1.290	1.293	MON	17,200	64,500	10/08/2014	03/16/2020
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I				2AM	6,000,000	107.2580	6,435,486	6,000,000	6,000,000					4.990	4.990	JD	19,960	299,400	06/07/2010	06/07/2017
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL				1	4,781,914	113.8480	5,444,116	4,781,914	4,781,914					5.600	5.600	AO	56,533	273,072	02/25/2008	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS				1	2,484,671	107.0900	2,669,636	2,492,898	2,490,128		691			5.996	6.063	JJ	68,924	149,474	06/27/2008	01/15/2019
637432-MQ-5	NATIONAL RURAL UTIL COOP ABS			1	1FE	4,982,800	100.9310	5,046,540	5,000,000	4,987,262		1,576			3.050	3.227	FA	57,611	152,500	01/26/2012	02/15/2022
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS		E	4	6S	283,333	83.0000	276,666	333,333	262,083		(21,250)			0.000	23.153	JAJO		50,563	02/11/2014	04/15/2026
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS		E	4	6S	3,473,104	78.0000	3,900,000	5,000,000	3,459,408		(13,696)	768,562		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	480,947	83.0000	480,526	578,947	474,009		(6,939)	11,158		0.000	24.427	FMAN		44,568	06/19/2014	08/04/2025
BASOA1-6H-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
63615#-AA-9	NFL 6.69% SR NTS ABS				1	6,449,879	105.8000	6,447,239	6,093,781	6,158,428		(30,436)			6.690	5.633	AO	86,065	362,289	11/12/2009	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS				1FE	4,029,902	108.0090	4,352,642	4,029,902	4,029,902					6.560	6.562	AO	55,810	245,338	06/28/2002	10/15/2017
34486@-AA-8	NFL TRUST III ABS	R			1	4,986,301	103.7490	5,173,236	4,986,301	4,986,301					5.240	5.245	NOV	63,869	264,185	11/21/2005	11/21/2015
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS		E	2	1FE	1,710,411	99.7500	2,369,632	2,375,571	2,269,882		34,852			0.492	10.232	JAJO	2,306	5,667	05/15/2009	10/22/2021
66859A-AG-5	NORTHWOODS VI B CDO - CF - LOANS		E	2	1FE	18,000,000	97.6250	17,572,500	18,000,000	18,000,000					0.919	0.919	JAJO	35,385	168,989	02/09/2006	03/16/2021
66859G-AC-1	NORTHWOODS VIII B CDO - CF - LOANS		E	1	1FE	10,000,000	98.3700	9,837,000	10,000,000	10,000,000					0.653	0.653	JAJO	11,792	66,320	05/15/2007	07/28/2022
70556M-AA-0	PALS_00-1 ABS			4	6FE	3,398,013	10.5000	1,013,552	9,652,872	1,013,552			26,685		0.795	0.000	MON			03/08/2000	04/27/2015
69331V-AA-4	PECO ENERGY CAP TRST III ABS				1AM	965,362	122.0430	1,220,434	1,000,000	973,697		1,102			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
30605K-AE-1	PIMCO/FAIRWAY A3L CDO - CF - LOANS		E	2	1FE	12,000,000	99.6100	11,953,200	12,000,000	12,000,000					0.888	0.888	JAJO	22,499	108,919	06/14/2006	10/17/2018
724060-AA-6	PIPELINE FUNDING CO LLC ABS				2AM	5,000,000	125.8830	6,294,130	5,000,000	5,000,000					7.500	7.500	JJ	172,917	375,000	10/08/2009	01/15/2030
74681@-AK-5	PLFT_00-1 ABS			4	1AM	133,031	0.0000		8,735,299						0.000	8.841	MON			05/17/2000	01/31/2016
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED		E	2	1FE	16,895,719	80.0000	13,516,575	16,895,719	16,895,719					0.793	0.793	MJSD	2,976	127,522	03/10/2004	03/24/2034
74041A-AB-9	PREF TRM XIII CDO - CF - PREFERRED		E	2	1FE	7,000,000	60.0000	4,200,000	7,000,000	7,000,000					0.943	0.943	MJSD	1,466	66,425	03/10/2004	03/24/2034
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED		E	1	3AM	7,000,000	59.0000	4,130,000	7,000,000	7,000,000					0.743	0.743	MJSD	1,300	52,233	03/09/2005	06/23/2035
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB	R			3AM	5,006,772	116.5360	5,834,677	5,006,772	5,069,783		(15,393)			9.810	9.813	JD	32,744	487,990	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS	R			3AM	7,845,583	116.5360	9,017,226	7,737,737	7,820,767		(20,261)			9.810	9.440	JD	50,605	754,167	11/27/2012	12/07/2022
76126C-MD-1	RACERS TRUST 2002-38-S-2 ABS				2FE	7,981,000	85.0000	21,250,000	25,000,000	17,402,953		1,076,813			0.000	6.490	JD			10/01/2002	12/01/2029
76110H-5L-9	RALI 2005-QS6 A6			2	1FE		98.3510								5.750	0.000	MON		313,482	06/21/2005	05/25/2035
76110V-ST-6	RFMS2 2005-HS2, AI4 RMBS			4	6Z*		13.9840								5.660	0.000	MON		880,922	12/31/2009	12/25/2035
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS			4	6Z*		54.1380								5.700	0.000	MON		1,080,106	11/19/2009	12/25/2036
75157E-AB-8	RMPRT 2007-1A B CDO - CF - LOANS		E	2	1FE	7,373,250	98.8000	12,893,400	13,050,000	10,715,412		705,950			0.934	7.700	JAJO	22,336	124,382	07/09/2009	10/25/2021
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
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS				1	36,339,186	115.0000	34,500,000	30,000,000	33,011,662		(362,690)			7.130	5.372	AO	421,858	2,139,000	07/15/2003	10/20/2021
844741-AU-2	SOUTHWEST AIRLINES ABS	R			2FE	4,804,077	114.5000	5,500,668	4,804,077	4,837,197		(6,864)			8.000	8.002	JJ	191,096	376,489	09/04/1996	01/02/2021
86909V-AC-6	SQART_14-1 ABS			2	1FE	9,992,188	99.9200	9,992,000	10,000,000	9,993,505		1,318			1.000	1.051	MON	4,444	25,000	09/23/2014	02/15/2018
85746*-DW-7	STATE STREET BK & TRST OF CO ABS	R	I		2	247,236	100.4120	248,254	247,236	247,236					6.390	6.391	JJ	6,627	7,899	09/30/2002	01/31/2015
85746*-DZ-0	STATE STREET BK & TRST OF CO ABS	R	I		2	247,236	100.4120	248,254	247,236	247,236					6.390	6.391	JJ	6,627	7,899	09/30/2002	01/31/2015
85746*-DP-2	STATE STREET BK & TST OF CO ABS	R	I		2	150,716	100.4120	151,336	150,716	150,716					6.390	6.392	JJ	4,040	4,815	09/30/2002	01/31/2015
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		E	4	6S	962,500	68.0000	680,000	1,000,000	680,000	(44,706)	(245,294)			0.000	16.317	JAJO		345,050	11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		E	4	6S	6,991,600	68.0000	4,939,520	7,264,000	4,939,520	(335,997)	(1,770,563)			0.000	16.233	JAJO		2,506,444	11/18/2013	04/17/2021
861763-AD-2	STONE TOW 07-7XA3 CDO - CF - LOANS		E	2	1FE	2,156,265	98.5500	4,167,680	4,229,000	3,277,968		216,794			1.391	8.977	MJSD	2,777	59,232	06/10/2009	08/30/2021
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS				1FE	5,776,864	114.7500	6,738,451	5,872,288	5,810,635		7,779			6.150	6.335	FA	150,477	356,746	08/17/2009	02/01/2024
89190A-AD-2	TAOT_14-C ABS			2	1FE	18,994,321	100.0060	19,001,197	19,000,000	18,994,672		351			1.440	1.449	MON	12,160	45,600	10/07/2014	04/15/2020
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	R	R		2	2,780,006	107.6980	2,993,998	2,780,006	2,780,006					5.830	5.831	JJ	74,734	162,125	11/30/2004	01/15/2021

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	
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
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS			14	6FE	3,355	0.0000		6,918,086						9.550	0.000	JD			12/15/2009	12/31/2016
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN		E	2	4AM	20,000,000	83.0000	16,600,000	20,000,000	20,000,000					2.181	2.181	JAJO	94,493	443,175	06/17/2004	06/24/2016
896223-AC-8	TRIMARAN 06-1A A2 CDO - CF - LOANS		E	2	1FE	1,182,989	99.7000	1,604,681	1,609,509	1,537,442		86,877			0.621	24.028	MJSD	472	8,854	08/18/2009	03/15/2018
89566E-AB-4	TRISTATE GEN & TRANS ABS			2	1FE	15,000,000	115.0000	17,250,000	15,000,000	15,000,000					7.144	7.147	JJ	449,477	1,071,600	10/14/2003	07/31/2033
89655V-AA-0	TRL_03-1A ABS			2	1FE	3,158,981	107.8550	3,407,119	3,158,981	3,158,981					5.640	5.640	MON	9,403	176,589	10/30/2003	10/12/2026
89655N-AA-8	TRL_04-1A ABS			2	1FE	2,886,735	106.9610	3,087,680	2,886,735	2,886,735					5.270	5.270	MON	7,184	150,695	08/10/2004	08/14/2027
89655X-AA-6	TRL_06-1A ABS			2	2FE	20,100,283	108.5640	21,821,671	20,100,283	20,754,443		(98,526)			5.900	5.014	MON	56,002	1,179,055	05/18/2006	05/14/2036
88713U-AC-0	TSTAR_06-1A ABS	R		2	1FE	8,000,000	105.7960	8,463,656	8,000,000	8,000,000					5.747	5.747	MON	38,311	459,736	08/15/2011	10/15/2036
88713U-AD-8	TSTAR_06-1A ABS	R		2	1FE	6,000,000	105.2920	6,317,496	6,000,000	6,000,000					5.884	5.884	MON	29,421	353,052	08/15/2011	10/15/2036
87305N-AR-9	TTX COMPANY ABS			2	1FE	258,198	100.1600	230,028	229,661	229,767		(2,684)			6.610	5.160	JJ	7,000	7,529	11/12/2009	01/15/2015
898613-AA-2	TUCKAH_02 ABS				3FE	11,522,093	115.0000	12,642,794	10,993,734	11,288,162		(22,001)			9.310	9.121	MON	34,117	1,033,736	11/12/2009	10/20/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS			2	1	7,333,318	109.9010	8,059,412	7,333,318	7,333,318					5.082	5.082	JJ	185,304	366,531	07/21/2005	01/02/2029
90783V-AA-3	UNION PACIFIC CORPORATION ABS	R		2	1	7,333,318	109.9010	8,059,412	7,333,318	7,333,318					5.082	5.082	JJ	185,304	376,645	07/21/2005	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB	R		2	1	7,777,223	109.8880	8,546,211	7,777,223	7,777,223					5.360	5.360	JJ	207,272	426,319	03/04/2005	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS			2	1FE	4,600,000	100.6260	4,628,796	4,600,000	4,600,000					3.227	3.227	MN	19,380	71,747	05/06/2014	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,	R		2	1	8,360,909	106.8910	9,027,126	8,445,151	8,412,550		10,463			5.270	5.437	JJ	221,293	358,374	06/27/2008	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S	R		2	1	873,425	108.2830	998,123	921,777	898,140		(923)			5.270	6.194	JJ	24,154	51,302	06/27/2008	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB				1	1,906,527	105.5720	2,012,760	1,906,527	1,906,527					5.040	5.036	JJ	47,778	85,918	09/28/2005	01/02/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS				1	1,437,618	106.0390	1,524,435	1,437,618	1,437,618					6.820	6.817	JD	8,170	82,297	06/14/2001	06/01/2016
909319-AA-3	UNITED AIR 2013-1 A PTT ABS	R		1	1FE	12,000,000	103.5000	12,420,000	12,000,000	12,000,000					4.300	4.300	FA	194,933	516,000	08/01/2013	02/15/2027
90931Q-AA-5	UNITED AIRLINES INC ABS			2	3FE	12,000,000	100.7500	12,090,000	12,000,000	12,000,000					5.375	5.375	FA	243,667	645,000	08/01/2013	02/15/2023
90932Q-AB-2	UNITED AIRLINES INC B ABS			2	3FE	3,000,000	98.0000	2,940,000	3,000,000	3,000,000					4.625	4.625	MAR	53,958		07/28/2014	03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS	R			2	10,181,343	115.0000	11,708,545	10,181,343	10,153,572		6,780			10.370	10.757	JJ	524,970	979,048	12/31/1998	07/02/2018
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS	R			1FE	6,260,198	111.5000	6,980,120	6,260,198	6,260,198					5.900	5.900	AO	92,338	362,462	04/30/2012	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS			1	1FE	4,528,417	105.0000	4,754,838	4,528,417	4,528,417					4.625	4.625	JD	16,290	204,341	11/29/2012	12/03/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS				2FE	1,339,222	112.2500	1,503,277	1,339,222	1,339,222					6.250	6.250	AO	16,043	81,956	12/15/2010	10/22/2024
90345K-AA-8	US AIRWAYS GROUP INC ABS	M			2FE	2,531,000	112.2500	2,841,048	2,531,000	2,531,000					6.250	6.250	AO	30,319	154,889	12/15/2010	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS	LS			3FE	222,560	101.7500	226,454	222,560	222,560					5.375	5.375	MN	1,529	11,963	04/10/2013	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		E	2	1FE	10,123,369	82.0000	8,301,163	10,123,369	10,123,369					0.852	0.852	FMAN	14,141	87,940	02/20/2004	05/01/2034
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI			2	2FE	7,526,445	107.0960	8,060,484	7,526,445	7,526,445					5.650	5.650	JJ	212,622	388,091	06/22/2010	01/01/2022
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1FE		110.4820								5.660	0.000	JJ		698,389	05/31/2006	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE	R		2	1	5,615,546	110.8590	6,225,311	5,615,546	5,615,546					5.480	5.481	JJ	153,011	313,540	12/22/2005	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	R			1	878,370	110.3300	969,107	878,370	878,370					5.480	5.481	JJ	23,934	48,959	12/22/2005	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	R		2	1	4,592,225	110.0270	5,052,709	4,592,225	4,592,225					5.480	5.481	JJ	125,128	255,908	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	R			1	105,766	112.1930	118,661	105,766	105,766					5.480	5.481	JJ	2,882	5,853	12/22/2005	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R		2	1	1,873,357	112.8490	2,114,060	1,873,357	1,873,357					5.720	5.718	JJ	49,411	107,156	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R			1	643,909	110.6080	712,214	643,909	643,909					5.720	5.721	JJ	16,983	36,832	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R		2	1	449,864	113.3980	510,138	449,864	449,864					5.720	5.715	JJ	11,865	25,732	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R			1	1,631,285	112.8520	1,840,941	1,631,285	1,631,285					5.720	5.721	JJ	43,026	93,294	09/26/2006	09/30/2029
10222*-AA-9	WACHOVIA BK - BOWATER SALUDA ABS	R			1	5,000,000	108.8700	5,443,500	5,000,000	5,000,000					6.810	6.811	FA	128,633	340,500	03/28/2002	02/15/2017
94978#-FM-4	WELLS FARGO & COMPANY ABS	R			1	559,906	112.3870	629,262	559,906	559,906					5.720	5.720	JJ	14,768	32,028	09/26/2006	01/15/2028
88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS	@		14	1AM	7,818,262	4.8210	21,067,770	437,000,000	10,940,994		888,356			0.000	8.470	NA			06/15/2007	06/01/2047
97180*-QB-7	WESTAR ENERGY INC ABS	R			2	2,574,845	107.2830	2,762,365	2,574,845	2,575,248		(133)			10.070	10.074	JJ	128,203	185,059	12/31/1998	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15	R			1	22,734,851	118.6960	26,700,066	22,494,586	22,634,542		(9,896)			5.570	5.535	MON	55,687	1,249,778	03/23/2007	05/15/2028
98158L-AD-9	WOART_2014-A ABS			2	1FE	7,998,202	99.4040	7,952,296	8,000,000	7,998,534		332			1.530	1.536	MON	5,440	78,880	04/15/2014	06/15/2020
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						1,516,668,296	XXX	1,649,936,428	2,198,993,879	1,563,670,674	(1,563,145)	5,329,358	6,296,902	(5,586,291)	XXX	XXX	XXX	11,259,096	63,669,728	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,714,724,226	XXX	18,023,063,702	17,595,152,688	16,746,814,099	(2,060,591)	(14,835,543)	11,268,161	(19,871,478)	XXX	XXX	XXX	197,122,769	822,376,818	XXX	XXX
00845W-AD-0	AGFIRST FARM CREDIT BANK			1	2AM	20,000,000	68.0000	13,600,000	20,000,000	20,000,000					1.371	6.585	MJSD	12,945	276,078	11/12/2009	01/01/9999
025816-BJ-7	AMERICAN EXPRESS COMPANY			1	2AM	5,000,000	101.5590	5,077,960	5,000,000	5,000,000					5.200	5.200	MN	36,833		11/05/2014	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
190750-60-7	COBANK ACB			1	1	30,000,000	67.5630	20,268,750	30,000,000	30,000,000					1.409	6.112	JAJO	97,463	430,769	01/03/2012	12/31/2049
251525-AN-1	DEUTSCHE BANK AG		F	13	3AM	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	1,608,540	24.8720	1,612,936	6,485,000	1,608,642		102	3,783		2.038	8.230	MJSD	367	59,890	11/19/2014	06/30/2033
58551T-AA-5	MELLON CAPITAL IV			1	2AM	12,000,000	79.0000	9,480,000	12,000,000	12,000,000					4.000	6.244	MJSD	16,000	489,333	06/12/2007	01/01/9999

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
G4637E-BF-1	MIDLAND BK I PERP FRN		F	1	1FE	7,912,500	66.3000	6,630,000	10,000,000	8,254,899		39,096			0.688	14.224	JD	35,308	70,087	03/23/1995	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			1	2AM	15,000,000	94.0000	14,100,000	15,000,000	15,000,000					1.891	6.517	MJSD	13,392	285,926	11/12/2009	01/01/9999
F43638-AD-1	SOCIETE GENERALE PERP FRN		F	1	1AM	8,450,000	66.3000	6,630,000	10,000,000	8,727,351		31,408			0.438	11.821	MN	3,837	42,656	03/23/1995	01/01/9999
86787X-AA-3	SUNTRUST BANKS			1	3AM	9,933,686	82.0000	8,200,000	10,000,000	9,963,676		2,752			0.900	6.559	FMAN	11,250	91,997	05/12/1997	05/15/2027
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	1AM	277,032	77.5000	390,600	504,000	266,283					4.000	6.547	MJSD	952	20,440	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	2AM	1,500,000	80.5000	1,207,500	1,500,000	1,500,000					3.500	6.187	JAJO	11,375	53,229	03/14/2006	01/01/9999
91731K-AA-8	USB CAPITAL IX	D		1	2AM	25,000,000	80.5000	20,125,000	25,000,000	25,000,000					3.500	6.187	JAJO	189,583	887,153	03/14/2006	01/01/9999
903312-AA-4	USB REALTY CORP			1	2AM	7,999,680	90.0000	7,200,000	8,000,000	7,999,708		7			1.378	5.885	JAJO	23,878	112,138	12/18/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						151,981,461	XXX	121,822,746	160,989,000	152,620,558		73,342	207,010		XXX	XXX	XXX	520,278	2,819,696	XXX	XXX
4899999. Total - Hybrid Securities						151,981,461	XXX	121,822,746	160,989,000	152,620,558		73,342	207,010		XXX	XXX	XXX	520,278	2,819,696	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						17,362,192,469	XXX	19,218,195,190	18,319,118,356	17,634,659,190	3,925,009	26,808,698	3,922,935	(14,285,187)	XXX	XXX	XXX	220,439,321	828,511,194	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						471,684,790	XXX	500,109,624	597,956,974	453,906,764	175,508	(6,220,061)	788,484		XXX	XXX	XXX	2,293,719	45,028,075	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						372,152,488	XXX	411,898,659	432,727,495	382,699,010		(2,073,696)	259,839		XXX	XXX	XXX	1,968,987	25,358,394	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,785,154,816	XXX	1,895,776,331	2,475,044,307	1,831,442,646	(1,563,145)	5,239,690	7,137,327	(5,586,291)	XXX	XXX	XXX	13,498,450	71,533,586	XXX	XXX
8399999 - Total Bonds						19,991,184,563	XXX	22,025,979,804	21,824,847,132	20,302,707,610	2,537,371	23,754,632	12,108,586	(19,871,478)	XXX	XXX	XXX	238,200,476	970,431,249	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
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			70,000.000	25.00	25.000	1,750,000	25.094	1,756,566	1,750,000	21,872	129,080							RP2LFE	05/16/2007
346198-12-6	FOREST RESOURCES SERIES C	0		985.210	90.32	90.320	88,984	211.911	208,777	88,984		67,651							RP5A	05/05/2006
50225*-12-0	LIGHT TOWER RENTALS INC. - LTR INVESTCO			3,626,391.000	1.00	4.140	14,999,986	4.136	14,999,986	15,000,000				(14)			(14)		P5UZ	08/28/2014
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C	R		6,663,366.340	100.00	1.020	6,776,702	106.996	7,129,563	7,486,559	49,276	456,427			(45,722)		(45,722)		RP2A	05/27/2004
151327-20-2	CENTAUR FUNDING		F	4,500.000	1,000.00	1,041.250	4,685,608	1,251.250	5,630,625	4,879,280	56,750	408,600			(26,612)		(26,612)		RP2LFE	09/22/2004
40428H-80-5	HSBC USA INC		R	154,275.000	25.00	21.790	3,361,009	22.600	3,486,615	3,361,009	34,872								P2LFE	10/14/2014
D3207M-11-0	HENKEL VORZUG		D	5,356.000	1.00	100.630	538,994	108.203	579,535	558,190								(19,196)	P2UZ	11/18/2014
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	3,624.000	0.10	77.930	282,402	81.267	294,512	292,459								(10,058)	P3UZ	11/18/2014
D94523-10-3	VOLKSWAGEN AG PFD NON VTG PRF NPV		D	2,611.000	1.00	210.910	550,677	223.436	583,392	570,289								(19,612)	P2UZ	11/18/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							33,034,363	XXX	34,669,571	33,986,769	162,770	1,061,758		(14)	(72,334)		(72,348)	(48,866)	XXX	XXX
8999999 - Total Preferred Stocks							33,034,363	XXX	34,669,571	33,986,769	162,770	1,061,758		(14)	(72,334)		(72,348)	(48,866)	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			7,291.000	1,198,057	164.320	1,198,057	1,327,616		14,018		163,010	13,657	149,354		L	11/26/2014
H0010V-10-1	ABB LTD-REG CMN STK		D	40,865.000	869,407	21.275	869,407	923,057				(21,815)		(21,815)	(31,836)	U	11/18/2014
002824-10-0	ABBOTT LABS			19,046.000	857,451	45.020	857,451	1,475,637		16,337		96,858		96,858		L	06/18/2014
00287Y-10-9	ABBVIE INC			22,982.000	1,503,942	65.440	1,503,942	1,515,766				(11,824)		(11,824)		L	11/26/2014
G1151C-10-1	ACCENTURE PLC			9,215.000	822,992	89.310	822,992	777,237				45,754		45,754		L	11/18/2014
H0023R-10-5	ACE LIMITED			4,376.000	502,715	114.880	502,715	487,647	2,844			15,068		15,068		L	11/18/2014
G0083B-10-8	ACTAVIS PLC		E	4,134.000	1,064,133	257.410	1,064,133	1,098,065				(33,932)		(33,932)		L	11/26/2014
D0066B-18-5	ADIDAS SALOMON AG		D	7,069.000	492,874	69.723	492,874	558,786				(48,358)		(48,358)	(17,554)	U	11/18/2014
00724F-10-1	ADOBE SYS INC			8,374.000	608,790	72.700	608,790	593,404				15,386		15,386		L	11/18/2014
N00927-29-8	AEGON		D	43,268.000	327,700	7.574	327,700	335,909				3,462		3,462	(11,671)	U	11/18/2014
00817Y-10-8	AETNA INC.			4,949.000	439,620	88.830	439,620	432,614				7,005		7,005		L	11/18/2014
001055-10-2	AFLAC INC.			6,829.000	417,184	61.090	417,184	403,705				13,478		13,478		L	11/18/2014
00846U-10-1	AGILENT TECHNOLOGIES INC			8,100.000	331,614	40.940	331,614	330,387				1,227		1,227		L	11/18/2014
S22135-38-8	AGRIUM INC COM		C	5,147.000	488,815	94.971	488,815	529,886				(29,006)		(29,006)	(12,065)	U	11/18/2014
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		D	189,200.000	1,052,758	5.564	1,052,758	1,082,031				(29,311)		(29,311)	38	U	11/26/2014
009158-10-6	AIR PRODUCTS & CHEM			4,094.000	590,478	144.230	590,478	1,256,340	3,152	15,874		79,528	777	78,752		L	06/19/2014
J00882-12-6	AJINOMOTO		D	32,000.000	598,657	18.708	598,657	619,625				(4,235)		(4,235)	(16,733)	U	11/18/2014
N01803-10-0	AKZO N.V.		D	6,379.000	444,996	69.760	444,996	434,800				26,045		26,045	(15,849)	U	11/18/2014
013817-10-1	ALCOA INC COM			26,775.000	422,777	15.790	422,777	458,506				(35,729)		(35,729)		L	11/18/2014
015351-10-9	ALEXION PHARMACEUTICAL INC			3,022.000	559,161	185.030	559,161	579,604				(20,444)		(20,444)		L	11/18/2014
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		C	11,404.000	479,396	42.038	479,396	406,826		376		84,403		84,403	(11,833)	U	11/18/2014
018490-10-2	ALLERGAN I NC COM			4,623.000	982,804	212.590	982,804	984,722				(1,919)		(1,919)		L	11/18/2014
D03080-11-2	ALLIANZ SE-REG COM STK		D	5,637.000	936,874	166.201	936,874	939,513				30,728		30,728	(33,367)	U	11/18/2014
02005N-10-0	ALLY FINANCIAL INC			70,666.000	1,669,131	23.620	1,669,131	1,428,264				240,867		240,867		L	12/17/2014
E04908-11-2	AMADEUS IT HOLDING CMN STK		D	14,664.000	587,068	40.035	587,068	563,612				44,365		44,365	(20,909)	U	11/18/2014
023135-10-6	AMAZON COM INC			5,550.000	1,722,443	310.350	1,722,443	1,811,185				(88,743)		(88,743)		L	11/26/2014
Q03080-10-0	AMCOR LTD ORD		D	45,201.000	502,328	11.113	502,328	474,007				61,897		61,897	(33,576)	U	11/18/2014
02376R-10-2	AMERICAN AIRLINES GROUP INC			33,788.000	1,812,050	53.630	1,812,050	1,192,294		4,258		616,014	132,786	483,229		L	09/30/2014
025537-10-1	AMERICAN ELEC PWR INC			11,017.000	668,952	60.720	668,952	1,022,689		20,176		93,755	20,400	73,354		L	06/19/2014
025816-10-9	AMERICAN EXPRESS CO			12,327.000	1,146,904	93.040	1,146,904	1,117,132				29,772		29,772		L	11/26/2014
026874-78-4	AMERICAN INTL GROUP INC			16,683.000	934,415	56.010	934,415	900,797		2,085		33,618		33,618		L	11/18/2014
03027X-10-0	AMERICAN TOWER CORP			7,854.000	776,368	98.850	776,368	788,509	2,985			(12,142)		(12,142)		L	11/18/2014
03076C-10-6	AMERIPRISE FINL INC			4,307.000	569,601	132.250	569,601	562,130				7,470		7,470		L	11/18/2014
03073E-10-5	AMERISOURCEBERGEN CORP			6,019.000	542,673	90.160	542,673	539,363				3,310		3,310		L	11/18/2014
031162-10-0	AMGEN INC			10,055.000	1,601,661	159.290	1,601,661	1,622,839				(21,178)		(21,178)		L	11/26/2014
Q0344G-10-1	AMP LTD		D	78,771.000	354,543	4.501	354,543	393,687				(15,446)		(15,446)	(23,698)	U	11/18/2014
032095-10-1	AMPHENOL CORP.			9,369.000	504,146	53.810	504,146	482,973	1,171			21,173		21,173		L	11/18/2014
032511-10-7	ANADARKO PETE CORP			37,650.000	3,106,125	82.500	3,106,125	2,966,216		2,837		139,909	16,031	123,878		L	12/17/2014
032654-10-5	ANALOG DEVICES INC			11,776.000	653,804	55.520	653,804	599,506		4,357		54,298		54,298		L	11/18/2014
G03764-13-4	ANGLO AMERICAN PLC CMN STK		D	25,918.000	485,157	18.719	485,157	552,758				(65,986)		(65,986)	(1,615)	U	11/18/2014
036752-10-3	ANTHEM INC			4,967.000	624,203	125.670	624,203	641,929				(17,726)		(17,726)		L	12/03/2014
Q09504-13-7	ANZ NATIONAL BANK		D	35,594.000	934,729	26.261	934,729	994,451				2,756		2,756	(62,478)	U	11/18/2014
G0408V-10-2	AON PLC			5,449.000	516,729	94.830	516,729	494,000				22,729		22,729		L	11/18/2014
K0514G-10-1	AP MOLLER MAERSK B		D	238.000	478,417	2,010.156	478,417	505,341				(9,767)		(9,767)	(17,157)	U	11/18/2014
037411-10-5	APACHE CORP			6,392.000	400,587	62.670	400,587	460,680				(60,094)		(60,094)		L	11/18/2014
037833-10-0	APPLE INC.			84,931.000	9,374,684	110.380	9,374,684	9,779,441				(404,757)		(404,757)		L	11/26/2014
038222-10-5	APPLIED MATERIALS INC			26,125.000	651,035	24.920	651,035	592,259				58,776		58,776		L	11/18/2014
L0302D-12-9	ARCELORMITTAL COMMON STOCK		D	31,870.000	350,473	10.997	350,473	395,807				(32,851)		(32,851)	(12,482)	U	11/18/2014
039483-10-2	ARCHER DANIELS MIDLAND CO			13,110.000	681,720	52.000	681,720	681,449				271		271		L	11/18/2014
G0483X-12-2	ARM HOLDINGS PLC		D	30,497.000	473,150	15.515	473,150	421,179				53,546		53,546	(1,575)	U	11/18/2014
N07059-20-2	ASML HOLDING N.V.		D	6,311.000	683,480	108.300	683,480	652,585				55,237		55,237	(24,343)	U	11/18/2014
W0817X-10-5	ASSA ABLOY B		D	9,092.000	481,763	52.988	481,763	481,807				29,495		29,495	(29,539)	U	11/18/2014
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		D	35,534.000	730,966	20.571	730,966	735,141				21,859		21,859	(26,034)	U	11/18/2014
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		D	9,301.000	457,269	49.163	457,269	447,923	3,941			10,868		10,868	(1,522)	U	11/18/2014

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
J96216-12-2	ASTELLAS PHARMA INC		D	46,600.000	655,498	14.066	655,498	718,858				(45,039)		(45,039)	(18,321)	U	11/18/2014
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		D	18,868.000	1,340,233	71.032	1,340,233	1,347,884		17,120		179,033	69,523	109,510	(97,046)	U	11/26/2014
00206R-10-2	AT&T INC			66,374.000	2,229,503	33.590	2,229,503	3,130,677		80,662		(109,155)	69,237	(178,392)		L	11/26/2014
W10020-11-8	ATLAS COPCO AB-A S HS		D	19,211.000	535,967	27.899	535,967	565,134				3,695		3,695	(32,862)	U	11/18/2014
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		C	737,880.000	6,005,990	8.140	6,005,990	6,845,866				(143,050)		(143,050)	(448,019)	A	11/12/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			8,447.000	704,226	83.370	704,226	716,444	4,139			(12,218)		(12,218)		L	11/18/2014
053332-10-2	AUTOZONE INC			1,196.000	740,456	619.110	740,456	680,222				60,234		60,234		L	11/18/2014
Y0486S-10-4	AVAGO TECHNOLOGIES LTD			5,224.000	525,482	100.590	525,482	474,089		1,828		51,393		51,393		L	11/18/2014
053484-10-1	AVALONBAY CMNTYS INC			1,800.000	294,102	163.390	294,102	284,811	2,088			9,291		9,291		L	11/18/2014
G06830-10-9	AVIVA ORD GBP0.25		D	54,570.000	412,255	7.555	412,255	539,691		5,848		8,887	38,022	(29,135)	(30,765)	L	09/17/2014
F06106-10-2	AXA		D	22,258.000	517,255	23.239	517,255	539,671		19,599		46,707	51,050	(4,342)	(62,017)	U	09/17/2014
G06940-10-3	BAE SYSTEMS ORD GBP0.025		D	74,567.000	548,792	7.360	548,792	541,250				9,368		9,368	(1,827)	L	11/18/2014
057224-10-7	BAKER HUGHES INC			9,166.000	513,938	56.070	513,938	594,681				(80,743)		(80,743)		L	11/18/2014
05990K-10-6	BANC OF CALIFORNIA INC			287,033.000	3,292,269	11.470	3,292,269	3,216,922	28,384			75,346	40,731	34,615		L	12/17/2014
E19790-10-9	BANCO SANTANDER SA EUR 0.5		D	211,859.000	1,793,499	8.466	1,793,499	1,815,119				42,248		42,248	(63,869)	U	11/26/2014
060505-10-4	BANK AMER CORP COM			146,359.000	2,618,363	17.890	2,618,363	2,510,930		7,318		107,432		107,432		L	11/26/2014
064058-10-0	BANK NEW YORK MELLON CORP			18,400.000	746,488	40.570	746,488	731,012				15,476		15,476		L	11/18/2014
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	16,314.000	933,979	57.250	933,979	996,716				(39,684)		(39,684)	(23,053)	U	11/18/2014
063671-10-1	BANK OF MONTREAL		C	9,923.000	704,055	70.952	704,055	720,756				678		678	(17,378)	U	11/18/2014
06425J-10-2	BANK OF THE CAROLINAS (NC)	R		6,808,439.000	953,181	0.140	953,181	680,844				272,338		272,338		U	06/30/2014
06643P-10-4	BANKFINANCIAL CORP			111,866.000	1,326,731	11.860	1,326,731	1,163,846		5,569		162,885	1,021	161,864		L	12/15/2014
G08036-12-4	BARCLAYS ORD GBP0.25		D	253,805.000	963,647	3.797	963,647	957,611		7,693		95,274	33,107	62,167	(72,762)	L	10/31/2014
067901-95-9	BARRICK GOLD CORP COM NPV		C	39,716.000	429,307	10.809	429,307	519,570		1,632		(79,667)		(79,667)	(10,596)	U	11/18/2014
D06216-31-7	BASF SE		D	13,356.000	1,129,363	84.559	1,129,363	1,191,499				(21,917)		(21,917)	(40,218)	U	11/26/2014
071813-10-9	BAXTER INTL INC			7,760.000	568,730	73.290	568,730	924,541	4,035	13,397		11,795	29,229	(17,434)		L	05/13/2014
D07112-11-9	BAYER AG ORD NPV		D	13,355.000	1,826,109	136.736	1,826,109	1,804,259	2,534	12,185		145,228	618	144,610	(146,888)	U	11/26/2014
D12096-10-9	BAYERISCHE MOTOREN WERKS AG			5,295.000	575,177	108.626	575,177	558,964				36,699		36,699	(20,485)	U	11/18/2014
054937-10-7	BB+T CORP			14,933.000	580,744	38.890	580,744	560,347				20,397		20,397		L	11/18/2014
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49		D	106,183.000	1,009,138	9.504	1,009,138	1,166,827				(121,753)		(121,753)	(35,937)	U	11/26/2014
05534B-76-0	BCE INC COM NPV		C	8,252.000	379,596	46.000	379,596	394,699				(5,734)		(5,734)	(9,369)	U	11/18/2014
075887-10-9	BECTON DICKINSON			4,433.000	616,896	139.160	616,896	579,301		2,660		37,595		37,595		L	11/18/2014
075896-10-0	BED BATH & BEYOND INC			7,391.000	562,972	76.170	562,972	523,485				39,487		39,487		L	11/18/2014
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			14,135.000	2,122,370	150.150	2,122,370	2,065,187				57,183		57,183		L	11/26/2014
G1245Z-10-8	BG GROUP ORD GBP0.10		D	50,770.000	684,765	13.488	684,765	827,470				(140,425)		(140,425)	(2,279)	U	11/18/2014
Q1498M-10-0	BHP BILLITON LTD COMN STOCK		D	44,369.000	1,066,407	24.035	1,066,407	1,291,398				(154,153)		(154,153)	(70,838)	U	11/26/2014
G10877-10-1	BHP BILLITON PLC ORD USD0.50		D	33,905.000	734,054	21.650	734,054	881,422				(144,925)		(144,925)	(2,443)	U	11/18/2014
09062X-10-3	BIOGEN IDEC INC.			3,250.000	1,103,213	339.450	1,103,213	992,589				110,624		110,624		L	11/18/2014
09348@-10-0	BLB WORLDWIDE HOLDINGS			10,385.000	321,935	31.000	321,935	14,667		40,242		67,503		67,503		A	11/05/2010
F1058Q-23-8	BNP PARIBAS S.A.		D	15,269.000	910,143	59.607	910,143	928,729				13,829		13,829	(32,415)	L	11/18/2014
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	100,500.000	336,302	3.346	336,302	360,231				(23,942)		(23,942)	13	U	11/18/2014
097023-10-5	BOEING CO			9,810.000	1,275,104	129.980	1,275,104	1,280,124				(5,021)		(5,021)		L	11/26/2014
101121-10-1	BOSTON PPTYS INC			5,799.000	746,273	128.690	746,273	739,061	29,865			7,213		7,213		L	11/18/2014
101137-10-7	BOSTON SCI ENTIFIC CORP COM			30,745.000	407,371	13.250	407,371	416,748				(9,377)		(9,377)		L	11/18/2014
G12793-10-8	BP PLC		D	274,103.000	1,756,606	6.409	1,756,606	1,875,398				(112,649)		(112,649)	(6,144)	U	11/26/2014
Q6634U-10-6	BRAMBLES		D	54,469.000	473,830	8.699	473,830	461,038				44,463		44,463	(31,671)	U	11/18/2014
J04578-12-6	BRIDGESTONE		D	16,600.000	581,370	35.022	581,370	545,148				52,472		52,472	(16,250)	U	11/18/2014
110122-10-8	BRISTOL MYERS SQUIBB CO			23,546.000	1,389,920	59.030	1,389,920	1,382,431	8,712			7,489		7,489		L	11/26/2014
G15540-11-8	BRITISH LAND COMPANY PLC		D	51,787.000	627,423	12.115	627,423	602,642				26,870		26,870	(2,089)	U	11/18/2014
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		D	32,302.000	452,801	14.018	452,801	446,351				7,958		7,958	(1,507)	U	11/18/2014
111320-10-7	BROADCOM CORP			10,803.000	468,094	43.330	468,094	458,808		1,296		9,286		9,286		L	11/18/2014
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	14,543.000	731,011	50.265	731,011	726,330		1,937		22,724		22,724	(18,043)	U	11/18/2014
115637-20-9	BROWN FORM AN CORP CLASS B			5,818.000	511,053	87.840	511,053	547,562		1,833		(36,509)		(36,509)		L	11/18/2014
G16612-10-6	BT GROUP PLC ORD GBP0.05		D	141,946.000	888,643	6.260	888,643	945,323	9,572	18,620		81,576	105,363	(23,788)	(66,446)	L	02/28/2014
G16962-10-5	BUNGE LTD			6,877.000	625,188	90.910	625,188	619,733				5,455		5,455		L	11/18/2014

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
G1700D-10-5	BURBERRY GROUP		D	20,380.000	519,883	25.509	519,883	505,464	3,418			16,150		16,150	(1,731)	U	11/18/2014
127097-10-3	CABOT OIL + GAS CORP COM			9,629.000	285,115	29.610	285,115	321,526				(36,411)		(36,411)		L	11/18/2014
13057Q-10-7	CALIFORNIA RESOURCES CORP			4,093.000	22,552	5.510	22,552	35,670				(13,117)		(13,117)		L	12/01/2014
13342B-10-5	CAMERON INTERNATIONAL			6,253.000	312,337	49.950	312,337	365,501				(53,164)		(53,164)		L	11/18/2014
134429-10-9	CAMPBELL SOUP CO			9,653.000	424,732	44.000	424,732	429,892				(5,160)		(5,160)		L	11/18/2014
136069-10-1	CANADIAN IMP BANK COM NPV		C	7,481.000	644,855	86.199	644,855	693,472				(32,700)		(32,700)	(15,917)	U	11/18/2014
13643E-10-5	CANADIAN OIL SANDS LTD		C	41,279.000	371,360	8.996	371,360	634,189		10,770		(253,663)		(253,663)	(9,166)	U	11/18/2014
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		C	3,426.000	661,833	193.179	661,833	695,199				(17,031)		(17,031)	(16,336)	U	11/18/2014
J05124-14-4	CANON		D	21,200.000	679,082	32.032	679,082	658,945				39,119		39,119	(18,981)	U	11/18/2014
G1846J-11-5	CAPITA GROUP PLC CMN STK		D	26,422.000	445,359	16.856	445,359	439,849				6,992		6,992	(1,482)	U	11/18/2014
14040H-10-5	CAPITAL ONE FINL CORP			8,532.000	704,317	82.550	704,317	696,861				7,455		7,455		L	11/18/2014
14149Y-10-8	CARDINAL HEALTH INC			6,599.000	532,737	80.730	532,737	514,101	2,260	1,352		18,636		18,636		L	11/18/2014
143658-30-0	CARNIVAL CORP			9,367.000	424,606	45.330	424,606	394,598		2,342		30,008		30,008		L	11/18/2014
F13923-11-9	CARREFOUR EUR2.50		D	12,902.000	394,986	30.614	394,986	396,542				12,512		12,512	(14,068)	U	11/18/2014
149123-10-1	CATERPILLAR INC			8,928.000	817,180	91.530	817,180	910,626				(93,446)		(93,446)		L	11/18/2014
124857-20-2	CBS CORP C LASS B			10,723.000	593,411	55.340	593,411	562,921	1,608			30,490		30,490		L	11/18/2014
12508E-10-1	CDK GLOBAL INC			7,314.000	298,119	40.760	298,119	286,141		878		11,978		11,978		L	11/18/2014
136385-10-1	CDN NAT RES COM NPV		C	19,687.000	610,539	31.012	610,539	704,409				(78,800)		(78,800)	(15,070)	U	11/18/2014
S21806-32-8	CDN NATL RAILWAYS COM NPV		C	14,894.000	1,028,981	69.087	1,028,981	1,058,955		2,733		(4,461)		(4,461)	(25,513)	U	11/26/2014
151020-10-4	CELGENE CORP.			11,036.000	1,234,487	111.860	1,234,487	1,178,050				56,437		56,437		L	11/26/2014
15135U-10-9	CENOVUS ENERGY INC		C	19,498.000	403,511	20.695	403,511	477,674		3,809		(64,203)		(64,203)	(9,960)	U	11/18/2014
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	4,400.000	665,716	151.299	665,716	661,092				23,231		23,231	(18,607)	U	11/18/2014
G2018Z-14-3	CENTRICA ORD GBP0.0617284		D	90,417.000	393,344	4.350	393,344	424,196				(29,543)		(29,543)	(1,309)	U	11/18/2014
BAS0A8-V0-7	CENTRUE FINANCIAL CORP			2,851,700.000	1,140,680	0.400	1,140,680	1,140,680								U	12/16/2014
156504-30-0	CENTURY COMMUNITIES INC			33,333.000	575,994	17.280	575,994	546,991				29,003		29,003		U	10/17/2014
156700-10-6	CENTURYLINK INC			12,174.000	481,847	39.580	481,847	499,752		6,574		(17,906)		(17,906)		L	11/18/2014
156782-10-4	CERNER CORP			6,522.000	421,713	64.660	421,713	419,451				2,262		2,262		L	11/18/2014
808513-10-5	CHARLES SCHWAB			18,961.000	572,433	30.190	572,433	545,908				26,525		26,525		L	11/18/2014
16411R-20-8	CHENIERE ENERGY INC			4,454.000	313,562	70.400	313,562	482,504				19,642	11,563	8,079		L	06/19/2014
165167-10-7	CHESAPEAKE ENERGY CORP			14,012.000	274,215	19.570	274,215	323,995				(49,780)		(49,780)		L	11/18/2014
Y13213-10-6	CHEUNG KONG		D	30,000.000	504,072	16.802	504,072	541,137				(37,085)		(37,085)	20	U	11/18/2014
166764-10-0	CHEVRON CORP			25,192.000	2,826,039	112.180	2,826,039	2,955,583		79,497		71,454	395,249	(323,795)		L	11/26/2014
169656-10-5	CHIPOTLE MEXICAN GRILL			665.000	455,199	684.510	455,199	438,489				16,710		16,710		L	11/18/2014
171232-10-1	CHUBB CORP			5,390.000	557,703	103.470	557,703	549,245	2,695			8,459		8,459		L	11/18/2014
F80343-10-0	CIE DE ST-GOBAIN EUR4		D	14,563.000	620,823	42.630	620,823	667,977		20,901		37,701	202,930	(165,229)	(83,482)	U	02/25/2014
125509-10-9	CIGNA CORP			4,838.000	497,879	102.910	497,879	503,197				(5,318)		(5,318)		L	11/18/2014
17275R-10-2	CISCO SYS INC			72,227.000	2,008,994	27.815	2,008,994	2,078,543		31,566		228,066		228,066		L	11/26/2014
172967-42-4	CITIGROUP INC			41,235.000	2,231,226	54.110	2,231,226	2,224,378				6,848		6,848		L	11/26/2014
12561W-10-5	CLECO CORP. HOLDING CO			15,226.000	830,426	54.540	830,426	733,132		6,090		97,294	101,798	(4,504)		L	09/22/2014
189054-10-9	CLOROX CO			7,208.000	751,146	104.210	751,146	1,072,950		17,646		98,867		98,867		L	06/18/2014
Y16600-10-4	CLP HOLDINGS LTD		D	54,500.000	472,623	8.672	472,623	473,056		3,796		(451)		(451)	18	U	11/18/2014
12572Q-10-5	CME GROUP INC.			5,500.000	487,575	88.650	487,575	461,002	11,000	2,585		26,573		26,573		L	11/18/2014
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			12,025.000	531,746	44.220	531,746	523,015		3,006		8,730		8,730		L	11/18/2014
191216-10-0	COCA COLA CO.			51,815.000	2,187,629	42.220	2,187,629	2,184,894		43,886		60,807		60,807		L	11/26/2014
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			13,762.000	724,707	52.660	724,707	726,700				(1,993)		(1,993)		L	11/18/2014
194162-10-3	COLGATE PALMOLIVE CO			13,762.000	952,193	69.190	952,193	935,096				17,097		17,097		L	11/18/2014
20030N-10-1	COMCAST CORP NEW CL A			32,480.000	1,884,165	58.010	1,884,165	1,763,878				120,287		120,287		L	11/26/2014
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			3,090.000	177,876	57.565	177,876	167,177				10,699		10,699		L	11/18/2014
D172W1-27-9	COMMERZBANK AG		D	28,448.000	377,971	13.286	377,971	417,753				(26,320)		(26,320)	(13,462)	U	11/18/2014
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	20,581.000	1,442,558	70.092	1,442,558	1,459,941				78,446		78,446	(95,828)	U	11/26/2014
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		D	10,301.000	920,574	89.367	920,574	895,112				59,172		59,172	(33,709)	U	11/18/2014
SBLNN3-L4-1	COMPASS GROUP PLC		D	42,005.000	721,119	17.167	721,119	695,653				27,866		27,866	(2,400)	U	11/18/2014
205887-10-2	CONAGRA INC			11,871.000	430,680	36.280	430,680	419,515				11,165		11,165		L	11/18/2014
20605P-10-1	CONCHO RESOURCES INC			3,215.000	320,696	99.750	320,696	733,406				14,468	143,641	(129,173)		L	06/19/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
20825C-10-4	CONOCOPHILLIPS			15,180.000	1,048,331	69.060	1,048,331	1,208,578		30,960		43,965	204,643	(160,677)		L	11/26/2014
209115-10-4	CONSOLIDATED EDISON INC			8,320.000	549,203	66.010	549,203	524,378				24,825		24,825		L	11/18/2014
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			4,996.000	490,457	98.170	490,457	468,208				22,249		22,249		L	11/18/2014
D16212-14-0	CONTINENTAL AG		D	2,270.000	482,204	212.425	482,204	630,492	922	3,453		110,918	92,313	18,605	(60,714)	L	07/14/2014
219350-10-5	CORNING IN C COM			23,025.000	527,963	22.930	527,963	471,329				56,635		56,635		L	11/18/2014
22160K-10-5	COSTCO WHS L CORP NEW COM			6,522.000	924,494	141.750	924,494	906,648				17,846		17,846		L	11/18/2014
G2554F-11-3	COVIDIEN PLC		E	7,027.000	718,722	102.280	718,722	687,181	2,530			31,541		31,541		L	11/18/2014
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		D	23,249.000	302,706	13.020	302,706	307,356				6,131		6,131	(10,781)	U	11/18/2014
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	27,476.000	693,502	25.240	693,502	725,669				(6,772)		(6,772)	(25,395)	U	11/18/2014
22576C-10-1	CRESCENT POINT ENERGY		C	16,970.000	394,270	23.233	394,270	535,145		2,854		(131,143)		(131,143)	(9,732)	U	11/18/2014
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		D	24,822.000	597,715	24.080	597,715	530,713				88,346		88,346	(21,343)	U	11/19/2014
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			6,873.000	540,905	78.700	540,905	552,180		5,636		(11,274)		(11,274)		L	12/17/2014
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	6,906.000	489,875	70.935	489,875	473,635				48,983		48,983	(32,744)	L	11/18/2014
126408-10-3	CSX CORP			19,651.000	711,956	36.230	711,956	720,928		3,144		(8,973)		(8,973)		L	11/18/2014
231021-10-6	CUMMINS IN C COM			3,602.000	519,300	144.170	519,300	1,049,109		15,614		43,908	74,725	(30,817)		L	06/19/2014
126650-10-0	CVS HEALTH CORPORATION			15,128.000	1,456,978	96.310	1,456,978	1,364,359				92,619		92,619		L	11/26/2014
J10038-11-5	DAIKIN INDUSTRIES JPY50		D	6,300.000	410,384	65.140	410,384	381,890				39,965		39,965	(11,470)	U	11/18/2014
D1668R-12-3	DAIMLERCHRYSLER		D	13,684.000	1,142,031	83.457	1,142,031	1,070,836				111,864		111,864	(40,669)	U	11/26/2014
J11718-11-1	DAIWA SECURITIES		D	58,000.000	458,408	7.904	458,408	475,458				(4,238)		(4,238)	(12,813)	U	11/18/2014
235851-10-2	DANAHER CO RP COM			10,391.000	890,613	85.710	890,613	858,573	1,039			32,040		32,040		L	11/18/2014
K22272-11-4	DANSKE BANK		D	19,722.000	536,496	27.203	536,496	531,000				24,736		24,736	(19,240)	U	11/18/2014
V27915-10-3	DBS GROUP HOLDINGS LTD		D	26,000.000	404,196	15.546	404,196	391,013				22,163		22,163	(8,980)	U	11/18/2014
244199-10-5	DEERE & CO.			7,573.000	669,983	88.470	669,983	660,789	4,544			9,194		9,194		L	11/18/2014
G27823-10-6	DELPHI AUTOMOTIVE PLC			7,073.000	514,349	72.720	514,349	506,634				7,715		7,715		L	11/18/2014
J12075-10-7	DENSO CORP		D	13,000.000	612,836	47.141	612,836	608,172				21,794		21,794	(17,129)	L	11/18/2014
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		D	28,117.000	850,066	30.233	850,066	858,684				21,658		21,658	(30,276)	U	11/18/2014
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	5,592.000	400,719	71.659	400,719	388,808				26,183		26,183	(14,272)	U	11/18/2014
D19225-10-7	DEUTSCHE POST AG COM STK		D	19,304.000	631,741	32.726	631,741	596,130				58,111		58,111	(22,500)	U	11/18/2014
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		D	51,138.000	819,906	16.033	819,906	811,187		30,680		152,309	59,781	92,528	(107,603)	U	08/06/2014
25179M-10-3	DEVON ENERGY CORP.			8,735.000	534,669	61.210	534,669	561,539		2,096		(26,870)		(26,870)		L	11/18/2014
25490A-30-9	DIRECTV			8,162.000	707,645	86.700	707,645	711,839				(4,194)		(4,194)		L	11/18/2014
254709-10-8	DISCOVER FINL SVCS			8,823.000	577,818	65.490	577,818	575,170				2,649		2,649		L	11/18/2014
25470M-10-9	DISH NETWORK CORP			5,276.000	384,568	72.890	384,568	350,874				33,694		33,694		L	11/18/2014
254687-10-6	DISNEY WALT CO			21,679.000	2,041,945	94.190	2,041,945	1,961,652	24,931			80,293		80,293		L	11/26/2014
R1812S-10-5	DNB ASA		D	18,336.000	270,728	14.765	270,728	331,998				(30,308)		(30,308)	(30,961)	L	11/18/2014
256677-10-5	DOLLAR GENERAL CORP			7,082.000	500,697	70.700	500,697	465,672				35,025		35,025		L	11/18/2014
25746U-10-9	DOMINION RES INC VA			9,216.000	708,710	76.900	708,710	666,227		5,530		42,483		42,483		L	11/18/2014
260003-10-8	DOVER CORP COM			5,702.000	408,947	71.720	408,947	724,657		5,889		(30,050)	70,859	(100,909)		L	06/17/2014
260543-10-3	DOW CHEM CO			16,957.000	773,409	45.610	773,409	877,294	7,122			(103,885)		(103,885)		L	11/18/2014
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			10,671.000	764,897	71.680	764,897	757,195	4,375			7,702		7,702		L	11/18/2014
233331-10-7	DTE ENERGY CO			6,966.000	601,653	86.370	601,653	537,125	4,807	4,871		71,680	8,837	62,843		L	06/19/2014
263534-10-9	DU PONT (E.I.) DE NEMOURS			12,680.000	937,559	73.940	937,559	902,376				35,183		35,183		L	11/18/2014
26441C-20-4	DUKE ENERGY HLDG CORP			9,730.000	812,844	83.540	812,844	1,570,477		48,300		154,385	19,261	135,125		L	05/13/2014
D24914-13-3	E.ON AG CMN STK		D	30,800.000	529,042	17.177	529,042	505,126				42,759		42,759	(18,842)	U	11/18/2014
N3114C-80-8	EADS(EURO AERO DEF EUR1		D	10,175.000	509,113	50.036	509,113	695,089				(84,607)	19,399	(104,006)	(27,765)	U	10/07/2014
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	10,500.000	798,962	76.092	798,962	799,889				21,404		21,404	(22,331)	U	11/18/2014
G29183-10-3	EATON CORP PLC		E	8,047.000	546,874	67.960	546,874	541,829				5,045		5,045		L	11/18/2014
278642-10-3	EBAY INC			73,655.000	4,133,519	56.120	4,133,519	3,999,119				134,400		134,400		L	11/18/2014
278865-10-0	ECOLAB INC			5,624.000	587,820	104.520	587,820	636,408	1,856			(48,588)		(48,588)		L	11/18/2014
281020-10-7	EDISON INTL			8,459.000	553,895	65.480	553,895	530,919	3,532			22,976		22,976		L	11/18/2014
532457-10-8	ELI LILLY & CO			13,906.000	959,375	68.990	959,375	1,029,737		19,373		123,295		123,295		L	06/18/2014
268648-10-2	EMC CORP			28,659.000	852,319	29.740	852,319	874,862	3,296			(22,543)		(22,543)		L	11/18/2014
291011-10-4	EMERSON ELEC CO			10,405.000	642,301	61.730	642,301	666,825				(24,525)		(24,525)		L	11/18/2014
29250N-10-5	ENBRIDGE INC		C	15,600.000	804,614	51.578	804,614	710,922				113,552		113,552	(19,860)	U	11/18/2014

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
292505-10-4	ENCANA CORP COM NPV		C	23,630.000	329,892	13.961	329,892	419,635		1,412		(81,601)		(81,601)	(8,143)	U	11/18/2014
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	135,961.000	608,067	4.472	608,067	853,280		21,136		23,021	44,502	(21,481)	(72,598)	U	10/09/2014
T3643A-14-5	ENI SPA		D	43,543.000	764,522	17.558	764,522	1,418,164		65,646		(1,271)	266,578	(267,849)	(106,533)	U	07/10/2014
29364G-10-3	ENTERGY CORP			7,012.000	613,410	87.480	613,410	588,802				24,608		24,608		L	11/18/2014
26875P-10-1	EOG RESOUR CES INC COM			8,520.000	784,436	92.070	784,436	2,648,286		11,387		45,582	188,112	(142,530)		L	06/19/2014
26884L-10-9	EQT CORPORATION			5,038.000	381,377	75.700	381,377	905,056		448		(76,981)	85,896	(162,877)		L	06/19/2014
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			4,752.000	341,384	71.840	341,384	332,664	2,376			8,720		8,720		L	11/18/2014
W26049-11-9	ERICSSON NAMN-AKTIER B		D	49,072.000	591,440	12.053	591,440	603,627				24,077		24,077	(36,263)	L	11/18/2014
F31668-10-0	ESSILOR INTERNAT EURO.35		D	4,533.000	508,366	112.148	508,366	494,008				32,463		32,463	(18,106)	U	11/18/2014
518439-10-4	ESTEE LAUDER COS.			5,549.000	422,834	76.200	422,834	400,616		1,332		22,218		22,218		L	11/18/2014
30161N-10-1	EXELON CORP COM			15,421.000	571,811	37.080	571,811	553,279				18,531		18,531		L	11/18/2014
G32655-10-5	EXPERIAN PLC COMMON STOCK		D	29,078.000	493,301	16.965	493,301	448,470				46,473		46,473	(1,642)	L	11/18/2014
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			11,856.000	1,003,848	84.670	1,003,848	941,537				62,310		62,310		L	11/18/2014
30231G-10-2	EXXON MOBIL CORP			60,217.000	5,567,062	92.450	5,567,062	5,637,234		58,594		(96,369)	271,424	(367,793)		L	11/26/2014
30303M-10-2	FACEBOOK INC			28,847.000	2,250,643	78.020	2,250,643	2,146,329				104,314		104,314		L	11/26/2014
J13440-10-2	FANUC LTD JPY50		D	3,800.000	632,145	166.354	632,145	656,282				(6,469)		(6,469)	(17,669)	U	11/18/2014
J1346E-10-0	FAST RETAILING CO		D	1,200.000	440,786	367.321	440,786	446,114				6,992		6,992	(12,320)	U	11/18/2014
31428X-10-6	FEDEX CORP			4,689.000	814,292	173.660	814,292	807,929	938			6,363		6,363		L	11/18/2014
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			10,012.000	622,746	62.200	622,746	598,618		2,403		24,128		24,128		L	11/18/2014
316394-10-5	FIDELITY SOUTHERN CORP.			97,266.000	1,566,955	16.110	1,566,955	1,342,719		8,754		224,236	8,223	216,013		L	10/23/2014
316773-10-0	FIFTH THIRD BANCORP			26,933.000	548,760	20.375	548,760	545,202	3,501			3,558		3,558		L	11/18/2014
337932-10-7	FIRSTENERGY CORP			11,238.000	438,170	38.990	438,170	412,108				26,062		26,062		L	11/18/2014
337738-10-8	FISERV INC COM			8,806.000	624,962	70.970	624,962	621,804				3,158		3,158		L	11/18/2014
30249U-10-1	FMC TECHNLOGIES INC			7,823.000	366,429	46.840	366,429	429,447				(63,017)		(63,017)		L	11/18/2014
345370-86-0	FORD MTR C O DEL COM PAR U			50,678.000	785,509	15.500	785,509	784,571				938		938		L	11/18/2014
X2978Z-11-8	FORTUM OYJ EUR3.40		D	9,316.000	202,573	21.745	202,573	215,628				(5,840)		(5,840)	(7,215)	U	11/18/2014
F6866T-10-0	FRANCE TELECOM		D	33,404.000	571,952	17.122	571,952	544,633		7,055		47,689		47,689	(20,370)	U	11/18/2014
354613-10-1	FRANKLIN RES INC			6,447.000	356,970	55.370	356,970	364,110	4,191			(7,140)		(7,140)		L	11/18/2014
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			17,437.000	407,328	23.360	407,328	491,931				(84,603)		(84,603)		L	11/18/2014
D2734Z-10-7	FRESENIUS MEDICAL COM STK		D	6,354.000	475,545	74.842	475,545	466,116				26,366		26,366	(16,937)	U	11/18/2014
D27348-12-3	FRESENIUS SE & CO KGAA		D	10,621.000	554,691	52.226	554,691	557,401				17,046		17,046	(19,756)	U	11/18/2014
J14208-10-2	FUJI FILM HLDGS CO NPV		D	18,000.000	555,636	30.869	555,636	620,515				(49,348)		(49,348)	(15,530)	U	11/18/2014
J14406-13-6	FUJI HEAVY INDUSTRIES		D	13,600.000	487,760	35.865	487,760	485,210				16,183		16,183	(13,633)	U	11/18/2014
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD		D	54,000.000	303,952	5.629	303,952	370,683				(66,743)		(66,743)	12	U	11/18/2014
F42768-10-5	GDF SUEZ CMN STK		D	17,920.000	421,323	23.511	421,323	415,915				20,414		20,414	(15,006)	U	11/18/2014
369550-10-8	GENERAL DYNAMICS CORP			5,223.000	718,789	137.620	718,789	1,336,855		14,220		103,984		103,984		L	06/18/2014
369604-10-3	GENERAL EL EC CO COM			141,637.000	3,579,167	25.270	3,579,167	3,662,210	32,577	51,092		(83,043)	136,021	(219,065)		L	11/26/2014
370023-10-3	GENERAL GROWTH PROPERTIES			18,750.000	527,438	28.130	527,438	486,036	3,188			41,402		41,402		L	11/18/2014
370334-10-4	GENERAL MLS INC			13,441.000	716,809	53.330	716,809	916,727		14,900		38,710	58,133	(19,423)		L	06/18/2014
37045V-10-0	GENERAL MOTORS CO			18,730.000	653,864	34.910	653,864	603,632		5,619		50,232		50,232		L	11/18/2014
372460-10-5	GENUINE PARTS CO			5,250.000	559,493	106.570	559,493	526,152	3,019			33,341		33,341		L	11/18/2014
375558-10-3	GILEAD SCIENCES INC			21,488.000	2,025,459	94.260	2,025,459	2,212,518				(187,059)		(187,059)		L	11/26/2014
H3238Q-10-2	GIVAUDAN SA REG		D	374.000	674,867	1,804.458	674,867	639,313				60,267		60,267	(24,712)	U	11/18/2014
G3910J-11-2	GLAXOSMITHKLINE PLC		D	70,822.000	1,519,515	21.455	1,519,515	1,629,382				(104,553)		(104,553)	(5,315)	L	11/26/2014
G39420-10-7	GLENCORE INTERNATIONAL PLC		D	160,814.000	749,244	4.659	749,244	834,446				(82,708)		(82,708)	(2,494)	U	11/18/2014
S26763-02-9	GOLDCORP INC		C	32,488.000	603,339	18.571	603,339	683,537		1,361		(65,307)		(65,307)	(14,892)	U	11/18/2014
38141G-10-4	GOLDMAN SA CHS GROUP INC			5,593.000	1,084,091	193.830	1,084,091	1,062,570		3,356		21,521		21,521		L	11/18/2014
38259P-70-6	GOOGLE INC CLASS C			4,041.000	2,127,182	526.400	2,127,182	2,168,884				(41,702)		(41,702)		L	11/26/2014
38259P-50-8	GOOGLE INC.			3,972.000	2,107,782	530.660	2,107,782	2,173,250				(65,469)		(65,469)		L	11/26/2014
384802-10-4	GRAINGER W W INC			1,880.000	479,193	254.890	479,193	458,927				20,266		20,266		L	11/18/2014
39138C-10-6	GREAT-WEST LIFECO INC		C	5,805.000	168,349	29.001	168,349	170,117		1,310		2,387		2,387	(4,155)	U	11/18/2014
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		D	6,821.000	583,954	85.611	583,954	603,815				966		966	(20,827)	U	11/19/2014
F12033-13-4	GROUPE DANONE		D	11,041.000	727,463	65.887	727,463	754,744				(1,372)		(1,372)	(25,909)	U	11/18/2014
406216-10-1	HALLIBURTON CO			14,220.000	559,273	39.330	559,273	699,596		2,560		(140,323)		(140,323)		L	11/18/2014

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
40650V-10-0	HALYARD HEALTH INC			818.000	37,194	45.470	37,194	32,086				7,955		7,955		L	11/03/2014
Y30327-10-3	HANG SENG BANK		D	16,500.000	274,899	16.661	274,899	278,953				(4,064)		(4,064)	11	U	11/18/2014
416515-10-4	HARTFORD FINANCIAL SVCS GRP			11,793.000	491,650	41.690	491,650	477,377	2,123			14,273		14,273		L	11/18/2014
40412C-10-1	HCA HOLDINGS INC			6,101.000	447,752	73.390	447,752	411,014				36,738		36,738		L	11/18/2014
40414L-10-9	HCP INC			11,273.000	496,350	44.030	496,350	497,403				(1,053)		(1,053)		L	11/18/2014
42217K-10-6	HEALTH CARE REIT INC			8,938.000	676,338	75.670	676,338	646,861				29,478		29,478		L	11/18/2014
W41422-10-1	HENNES & MAURITZ SEKO.25'B'		D	12,591.000	523,697	41.593	523,697	525,716				30,090		30,090	(32,110)	U	11/18/2014
F48051-10-0	HERMES INTERNATIONAL		D	214.000	76,339	356.724	76,339	75,759				3,299		3,299	(2,719)	U	12/17/2014
427866-10-8	HERSHEY COMPANY			6,488.000	674,298	103.930	674,298	626,437		3,471		47,861		47,861		L	11/18/2014
42809H-10-7	HESS CORP			5,912.000	436,424	73.820	436,424	484,783		1,478		(48,359)		(48,359)		L	11/18/2014
428236-10-3	HEWLETT-PACKARD CO			27,051.000	1,085,557	40.130	1,085,557	1,017,675	4,328			67,882		67,882		L	11/18/2014
432589-10-9	HILLSHIRE BRANDS CO			0.000		58.670				3,004						L	09/30/2013
J20454-12-0	HITACHI		D	90,000.000	676,117	7.512	676,117	680,675				14,340		14,340	(18,898)	U	11/18/2014
H36940-13-0	HOLCIM		D	7,939.000	570,068	71.806	570,068	665,228		9,318		58,901	148,938	(90,037)	(66,733)	U	10/10/2014
437076-10-2	HOME DEPOT INC			18,923.000	1,986,347	104.970	1,986,347	1,825,079		8,894		161,269		161,269		L	11/26/2014
43785V-10-2	HOMESTREET INC.			106,567.000	1,855,331	17.410	1,855,331	1,778,199				77,132		77,132		L	12/09/2014
J22302-11-1	HONDA MOTOR CO., LTD.		D	31,800.000	935,208	29.409	935,208	1,000,379				(39,031)		(39,031)	(26,139)	U	11/18/2014
438516-10-6	HONEYWELL INTERNATIONAL INC			9,429.000	942,146	99.920	942,146	913,042				29,104		29,104		L	11/18/2014
Y33370-10-0	HONG KONG AND CHINA GAS		D	173,000.000	396,201	2.290	396,201	419,881				(23,695)		(23,695)	15	U	11/18/2014
440452-10-0	HORMEL FOODS CORP			8,443.000	439,880	52.100	439,880	463,910				(24,030)		(24,030)		L	11/18/2014
44107P-10-4	HOST HOTELS & RESORTS INC			24,655.000	586,049	23.770	586,049	560,110	6,410			25,940		25,940		L	11/18/2014
J22848-10-5	HOYA CORPORATION		D	16,200.000	554,660	34.238	554,660	591,928				(21,765)		(21,765)	(15,503)	U	11/18/2014
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	268,990.000	2,552,621	9.490	2,552,621	2,705,641		9,553		(92,743)	52,985	(145,727)	(45,000)	L	11/26/2014
444859-10-2	HUMANA INC COM			3,072.000	441,231	143.630	441,231	429,142	860			12,090		12,090		L	11/18/2014
Y38024-10-8	HUTCHISON WHAMPOA		D	46,000.000	529,411	11.509	529,411	586,068				(56,678)		(56,678)	20	U	11/18/2014
E6165F-16-6	IBERDROLA		D	100,593.000	681,283	6.773	681,283	690,504				14,885		14,885	(24,107)	U	12/02/2014
452308-10-9	ILLINOIS TOOL WKS INC			7,468.000	707,220	94.700	707,220	707,385	3,622			(166)		(166)		L	11/18/2014
452327-10-9	ILLUMINA INC			2,475.000	456,836	184.580	456,836	470,439				(13,604)		(13,604)		L	11/18/2014
453038-40-8	IMPERIAL OIL LTD		C	6,560.000	283,469	43.212	283,469	314,733				(24,267)		(24,267)	(6,997)	U	11/18/2014
E6282J-12-5	INDITEX SA		D	19,777.000	567,290	28.684	567,290	569,468				18,026		18,026	(20,204)	U	11/18/2014
G4766E-10-8	INDIVIOR PLC		D	9,882.000	23,020	2.330	23,020	18,330				4,767		4,767	(77)	U	12/23/2014
N4578E-41-3	ING GROEP NV -CVA OTHER		D	59,135.000	774,957	13.105	774,957	801,554				56,579	3,717	52,862	(99,076)	L	06/06/2014
G47791-10-1	INGERSOLL-RAND PLC		E	9,386.000	594,979	63.390	594,979	674,855		5,340		65,984	62,069	3,915		L	06/17/2014
J2467E-10-1	INPEX CORP		D	31,800.000	356,870	11.222	356,870	372,062				(5,218)		(5,218)	(9,975)	U	11/18/2014
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	76,711.000	392,353	5.115	392,353	428,428				(9,849)		(9,849)	(26,225)	U	11/18/2014
458140-10-0	INTEL CORP			69,464.000	2,520,849	36.290	2,520,849	2,415,650				105,199		105,199		L	11/26/2014
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			2,422.000	531,120	219.290	531,120	534,916		1,574		(3,796)		(3,796)		L	11/18/2014
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			12,954.000	2,078,340	160.440	2,078,340	2,796,636		42,140		(22,323)	390,400	(412,723)		L	11/26/2014
460146-10-3	INTERNATIONAL PAPER CO			11,046.000	591,845	53.580	591,845	607,127				(15,282)		(15,282)		L	11/18/2014
T55067-10-1	INTESA SANPAOLO EURO.52		D	291,101.000	853,144	2.931	853,144	842,037		13,851		114,222	3,188	111,034	(103,115)	U	11/18/2014
461202-10-3	INTUIT INC.			7,247.000	668,101	92.190	668,101	661,983				6,118		6,118		L	11/18/2014
46120E-60-2	INTUITIVE SURGICAL INC			694.000	367,084	528.940	367,084	357,769				9,316		9,316		L	11/18/2014
G491BT-10-8	INVESCO LTD			10,520.000	415,750	39.520	415,750	419,348				(3,598)		(3,598)		L	11/18/2014
W48102-12-8	INVESTOR B		D	9,676.000	351,899	36.368	351,899	353,246				20,230		20,230	(21,576)	U	11/18/2014
J2501P-10-4	ITOCHU CORP JPY50		D	42,700.000	460,139	10.776	460,139	497,037				(24,036)		(24,036)	(12,861)	U	11/18/2014
G4984A-11-0	ITV PLC ORD GBP0.10		D	112,841.000	378,641	3.356	378,641	364,075				15,827		15,827	(1,260)	U	11/18/2014
478160-10-4	JOHNSON & JOHNSON			39,756.000	4,157,285	104.570	4,157,285	4,002,309		75,523		154,976		154,976		L	11/26/2014
478366-10-7	JOHNSON CONTROLS INC			10,543.000	509,649	48.340	509,649	528,292	2,741			(18,643)		(18,643)		L	11/18/2014
46625H-10-0	JP MORGAN CHASE & CO			52,794.000	3,303,849	62.580	3,303,849	3,201,337				102,511		102,511		L	11/26/2014
J30642-16-9	KAO CORP		D	14,500.000	575,308	39.676	575,308	557,714				33,674		33,674	(16,080)	U	11/18/2014
B5337G-16-2	KBC GROUP NV		D	8,054.000	453,129	56.261	453,129	460,585				81,134	60,984	20,151	(57,005)	U	10/07/2014
J31843-10-5	KDDI CORP JPY5000		D	10,500.000	668,823	63.697	668,823	684,873				2,643		2,643	(18,694)	U	11/18/2014
487836-10-8	KELLOGG CO.			9,538.000	624,167	65.440	624,167	867,574		18,053		36,626	60,035	(23,409)		L	05/13/2014
Y4722Z-12-0	KEPPEL CORP		D	55,000.000	367,331	6.679	367,331	389,217				(13,726)		(13,726)	(8,161)	U	11/18/2014

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
F5433L-10-3	KERING SA		D	2,140.000	413,027	193.003	413,027	427,806				(69)		(69)	(14,710)	U	11/18/2014
G52416-10-7	KERRY A		D	5,292.000	365,454	69.058	365,454	359,910				18,566		18,566	(13,022)	U	11/19/2014
49271M-10-0	KEURIG GREEN MOUNTAIN INC			2,235.000	295,903	132.395	295,903	351,821				(55,918)		(55,918)		L	11/18/2014
J32491-10-2	KEYENCE CORP JPY50		D	1,100.000	493,690	448.809	493,690	527,303				(19,814)		(19,814)	(13,799)	U	11/18/2014
49338L-10-3	KEYSIGHT TECHNOLOGIES			4,049.000	136,735	33.770	136,735	124,865				11,870		11,870		L	11/18/2014
494368-10-3	KIMBERLY-CLARK CORP			6,554.000	757,249	115.540	757,249	935,547	5,505	11,504		81,519	25,042	56,478		L	06/18/2014
49456B-10-1	KINDER MORGAN INC DEL			11,515.000	487,200	42.310	487,200	465,843				21,357		21,357		L	11/18/2014
G5256E-44-1	KINGFISHER ORD GBP0.157142857		D	73,794.000	391,793	5.309	391,793	348,638				44,459		44,459	(1,304)	U	11/18/2014
482480-10-0	KLA TENCOR CORP			7,546.000	530,635	70.320	530,635	607,522		124,509		(76,887)		(76,887)		L	11/18/2014
500255-10-4	KOHLS CORP			7,261.000	443,211	61.040	443,211	413,138		2,832		30,074		30,074		L	11/18/2014
J35759-12-5	KOMATSU LTD NPV		D	22,700.000	508,168	22.386	508,168	535,210				(12,838)		(12,838)	(14,204)	U	11/18/2014
X4551T-10-5	KONE B		D	9,325.000	426,751	45.764	426,751	412,339				29,612		29,612	(15,199)	U	11/18/2014
N0139V-16-7	KONINKLIJKE AHOLD N.V.		D	25,225.990	450,393	17.854	450,393	538,241		18,410		98,379	46,079	52,300	(56,506)	U	03/28/2014
50076Q-10-6	KRAFT FOODS GROUP INC			12,614.000	790,393	62.660	790,393	734,314	6,938			56,079		56,079		L	11/18/2014
501044-10-1	KROGER CO			10,384.000	666,757	64.210	666,757	607,623				59,134		59,134		L	11/18/2014
J36662-13-8	KUBOTA CORP		D	29,000.000	425,948	14.688	425,948	441,733				(3,880)		(3,880)	(11,905)	U	11/18/2014
J37479-11-0	KYOCERA CORP JPY50		D	11,600.000	537,550	46.341	537,550	551,653				923		923	(15,025)	U	11/18/2014
501797-10-4	L BRANDS INC			6,005.000	519,733	86.550	519,733	463,964		2,042		55,768		55,768		L	11/18/2014
F54432-11-1	LAFARGE (FRANCE)		D	5,142.000	361,379	70.280	361,379	354,482				19,768		19,768	(12,871)	U	11/18/2014
F01764-10-3	L'AIR LIQUIDE S.A.		D	6,134.000	763,401	124.454	763,401	754,703				35,887		35,887	(27,189)	U	11/18/2014
G5375M-11-8	LAND SECURITIES GROUP		D	35,005.000	631,512	18.041	631,512	636,902	1,161			(3,287)		(3,287)	(2,102)	U	11/18/2014
517834-10-7	LAS VEGAS SANDS CORP			7,309.000	425,091	58.160	425,091	456,631		3,655		(31,540)		(31,540)		L	11/18/2014
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		D	133,336.000	516,853	3.876	516,853	510,647				7,927		7,927	(1,720)	L	11/18/2014
F56196-18-5	LEGRAND		D	9,290.000	489,506	52.692	489,506	499,056		8,447		65,976	27,961	38,015	(60,125)	U	10/22/2014
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		R	15,455.000	746,631	48.310	746,631	701,246				45,385		45,385		L	11/18/2014
D50348-10-7	LINDE AG		D	3,835.000	715,573	186.590	715,573	718,365				22,694		22,694	(25,486)	U	11/18/2014
Y5281M-11-1	LINK REIT		D	85,500.000	535,281	6.261	535,281	537,221		9,876		(1,960)		(1,960)	21	L	11/18/2014
53578A-10-8	LINKEDIN CORP			1,955.000	449,083	229.710	449,083	435,461				13,622		13,622		L	11/18/2014
G5533W-24-8	LLOYDS BANKING GROUP PLC		D	870,424.000	1,029,041	1.182	1,029,041	1,060,732				(28,091)		(28,091)	(3,599)	U	11/26/2014
539481-10-1	LOBLAW COS LTD COM		C	6,674.000	358,232	53.676	358,232	355,648		1,198		11,427		11,427	(8,842)	U	11/18/2014
539830-10-9	LOCKHEED MARTIN CORP			4,052.000	780,294	192.570	780,294	968,427		21,495		103,211		103,211		L	05/13/2014
F58149-13-3	L'OREAL CMN STK		D	3,148.000	530,628	168.560	530,628	519,825				29,702		29,702	(18,899)	U	11/18/2014
548661-10-7	LOWES COS INC USD0.50			15,070.000	1,036,816	68.800	1,036,816	879,922				156,894		156,894		L	11/18/2014
F58485-11-5	LVMH MOET HENNESSY EURO.30		D	4,390.000	702,530	160.030	702,530	691,689		5,801		35,862		35,862	(25,021)	U	11/18/2014
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			35,552.000	2,822,473	79.390	2,822,473	3,339,942		18,561		132,749	222,414	(89,666)		L	12/17/2014
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	7,316.000	348,985	47.702	348,985	380,144				(7,832)		(7,832)	(23,327)	U	11/18/2014
55616P-10-4	MACYS INC			96,061.000	6,316,011	65.750	6,316,011	5,897,878	30,019			418,133		418,133		L	11/26/2014
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		C	5,036.000	547,362	108.690	547,362	528,572		1,583		32,301		32,301	(13,510)	U	11/18/2014
56501R-10-6	MANULIFE FINANCIAL CORP		C	29,080.000	556,870	19.150	556,870	562,892		3,303		7,723		7,723	(13,745)	U	11/18/2014
565849-10-6	MARATHON OIL CORP			12,832.000	363,017	28.290	363,017	411,117				(48,099)		(48,099)		L	11/18/2014
56585A-10-2	MARATHON PETROLEUM CORP			5,003.000	451,571	90.260	451,571	1,489,091		11,295		27,967	24,230	3,737		L	06/19/2014
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	56,454.000	421,471	7.466	421,471	420,167				2,707		2,707	(1,403)	U	11/18/2014
571903-20-2	MARRIOTT I NTL INC NEW CL A			9,303.000	725,913	78.030	725,913	715,764				10,149		10,149		L	11/18/2014
571748-10-2	MARSH + MCLENNAN COS INC			9,688.000	554,541	57.240	554,541	542,897				11,644		11,644		L	11/18/2014
J39788-13-8	MARUBENI		D	85,400.000	516,197	6.044	516,197	528,170				2,454		2,454	(14,428)	U	11/18/2014
57636Q-10-4	MASTERCARD INC CLASS A			14,764.000	1,272,066	86.160	1,272,066	1,237,709				34,357		34,357		L	11/26/2014
J41551-10-2	MAZDA MOTOR CORP		D	18,100.000	441,951	24.417	441,951	432,080				22,224		22,224	(12,353)	L	11/18/2014
579780-20-6	MCCORMICK & CO.			7,989.000	593,583	74.300	593,583	579,539	3,196			14,044		14,044		L	11/18/2014
580135-10-1	MCDONALDS CORP			13,671.000	1,280,973	93.700	1,280,973	1,472,470		36,385		(15,530)	114,076	(129,606)		L	11/26/2014
580645-10-9	MCGRAW HILL FINANCIAL INC			5,833.000	519,020	88.980	519,020	538,322		1,750		(19,301)		(19,301)		L	11/18/2014
58155Q-10-3	MCKESSON CORP			3,793.000	787,351	207.580	787,351	783,928	910			3,423		3,423		L	11/18/2014
582839-10-6	MEAD JOHNSON NUTRITION CO A			4,844.000	487,016	100.540	487,016	494,254	1,817			(7,238)		(7,238)		L	11/18/2014
58409L-10-8	MEDEQUITIES RLTY TR INC			330,000.000	4,950,000	15.000	4,950,000	4,950,000	39,600	26,400						U	07/28/2014
585055-10-6	MEDTRONIC INC.			13,067.000	943,437	72.200	943,437	1,403,389	3,985	14,017		141,447	16,491	124,956		L	06/19/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
58933Y-10-5	MERCK & CO. INC.			39,470.000	2,241,501	56.790	2,241,501	2,528,563	17,762	34,643		(63,226)		(63,226)		L	11/26/2014
59156R-10-8	METLIFE INC COM			11,258.000	608,945	54.090	608,945	618,051				(9,105)		(9,105)		L	11/18/2014
G60754-10-1	MICHAEL KORS HOLDINGS LTD.		F	5,554.000	417,105	75.100	417,105	405,714				11,391		11,391		L	11/18/2014
F61824-14-4	MICHELIN (CGDE) CMN STK		D	4,628.000	421,521	91.081	421,521	410,064				26,470		26,470	(15,013)	U	11/18/2014
595112-10-3	MICRON TEC HNOLOGY INC COM			17,694.000	619,467	35.010	619,467	581,071				38,396		38,396		L	11/18/2014
594918-10-4	MICROSOFT CORP			116,367.000	5,405,247	46.450	5,405,247	5,686,986				(281,739)		(281,739)		L	11/26/2014
J43830-11-6	MITSUBISHI CORPORATION		D	38,600.000	713,760	18.491	713,760	765,150				(31,440)		(31,440)	(19,950)	U	11/18/2014
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	44,000.000	530,664	12.061	530,664	534,385				11,111		11,111	(14,832)	U	11/18/2014
J43916-11-3	MITSUBISHI ESTATE CO		D	26,000.000	554,176	21.314	554,176	626,017				(56,351)		(56,351)	(15,489)	U	11/18/2014
J44002-12-9	MITSUBISHI HEAVY INDS		D	81,000.000	452,511	5.587	452,511	469,548				(4,389)		(4,389)	(12,648)	U	11/18/2014
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	229,500.000	1,271,969	5.542	1,271,969	1,316,667				(9,328)		(9,328)	(35,369)	U	11/26/2014
J44690-13-9	MITSUI & CO NPV		D	36,600.000	494,990	13.524	494,990	512,026				(3,200)		(3,200)	(13,835)	U	11/18/2014
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	20,000.000	542,975	27.149	542,975	614,377				(56,226)		(56,226)	(15,176)	U	11/18/2014
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	464,800.000	785,038	1.689	785,038	802,069				4,911		4,911	(21,942)	U	11/18/2014
60871R-20-9	MOLSON COORS BREWING CO. CL B			5,555.000	413,959	74.520	413,959	427,644		2,055		(13,685)		(13,685)		L	11/18/2014
609207-10-5	MONDELEZ INTERNATIONAL INC			26,813.000	973,982	36.325	973,982	1,038,467	4,022			(64,485)		(64,485)		L	11/18/2014
61166W-10-1	MONSANTO CO			7,970.000	952,176	119.470	952,176	952,405				(229)		(229)		L	11/18/2014
611740-10-1	MONSTER BEVERAGE CORPORATION			4,081.000	442,176	108.350	442,176	447,137				(4,961)		(4,961)		L	11/18/2014
615369-10-5	MOODYS CORP			4,523.000	433,349	95.810	433,349	460,241				(26,892)		(26,892)		L	11/18/2014
617446-44-8	MORGAN STANLEY			21,861.000	848,207	38.800	848,207	778,136				70,071		70,071		L	11/18/2014
61945C-10-3	MOSAIC COMPANY			7,435.000	339,408	45.650	339,408	330,188		8,593		114,407	126,452	(12,045)		L	05/16/2013
620076-30-7	MOTOROLA SOLUTIONS INC			8,456.000	567,228	67.080	567,228	558,417	2,875			8,811		8,811		L	11/18/2014
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		D	2,759.000	553,362	200.566	553,362	542,682				30,389		30,389	(19,708)	U	11/18/2014
J46840-10-4	MURATA MANUFACTURING CO LTD		D	5,200.000	574,670	110.513	574,670	576,298				14,434		14,434	(16,062)	U	11/18/2014
628530-10-7	MYLAN INC			9,221.000	519,788	56.370	519,788	517,826				1,961		1,961		L	11/18/2014
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION			92,267.000	1,790,902	19.410	1,790,902	1,763,431		5,980		27,472	27,627	(155)		L	12/12/2014
637071-10-1	NATIONAL OILWELL VARCO INC			8,545.000	559,954	65.530	559,954	616,459		3,931		(56,505)		(56,505)		L	11/18/2014
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	31,003.000	852,476	27.497	852,476	878,860				30,597		30,597	(56,980)	U	11/18/2014
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	13,157.000	561,608	42.685	561,608	634,559				(59,089)		(59,089)	(13,862)	U	11/18/2014
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	50,799.000	727,216	14.316	727,216	755,913	13,007			(26,276)		(26,276)	(2,421)	U	11/18/2014
H57312-64-9	NESTLE SA PAR CHF1		D	46,176.000	3,390,066	73.416	3,390,066	3,449,294				64,909		64,909	(124,137)	U	11/18/2014
64110L-10-6	NETFLIX INC			977.000	333,753	341.610	333,753	373,806				(40,053)		(40,053)		L	11/18/2014
65080T-10-2	NEWBRIDGE BANCORP			242,866.000	2,115,363	8.710	2,115,363	1,998,112				117,251	3,031	114,220		L	12/22/2014
651639-10-6	NEWMONT MINING CORP			19,908.000	376,261	18.900	376,261	393,324		498		(17,063)		(17,063)		L	11/18/2014
G6500M-10-6	NEXT ORD GBP0.10		D	5,558.000	591,046	106.342	591,046	583,838	4,851			9,176		9,176	(1,967)	U	11/18/2014
65339F-10-1	NEXTERA ENERGY INC			7,039.000	748,175	106.290	748,175	1,013,904		17,434		87,354	34,158	53,196		L	06/19/2014
J52968-10-4	NIDEC CORPORATION JPY50		D	6,100.000	399,442	65.482	399,442	389,766				20,841		20,841	(11,165)	U	11/18/2014
654106-10-3	NIKE INC CL B			11,118.000	1,068,996	96.150	1,068,996	1,071,473	3,113			(2,477)		(2,477)		L	11/26/2014
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP		D	193,000.000	484,372	2.510	484,372	501,473				(3,563)		(3,563)	(13,538)	U	11/18/2014
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	9,200.000	476,594	51.804	476,594	517,341				(27,427)		(27,427)	(13,321)	U	11/18/2014
J57160-12-9	NISSAN MOTOR CO CMN STK		D	51,700.000	455,790	8.816	455,790	476,820				(8,291)		(8,291)	(12,740)	L	11/18/2014
655044-10-5	NOBLE ENER GY INC COM			7,538.000	357,527	47.430	357,527	414,453				(56,925)		(56,925)		L	11/18/2014
X61873-13-3	NOKIA OYJ EUR0.06		D	61,462.000	487,882	7.938	487,882	488,245				17,014		17,014	(17,376)	L	11/18/2014
J59009-15-9	NOMURA HOLDINGS INC		D	95,700.000	550,916	5.757	550,916	585,095				(18,780)		(18,780)	(15,398)	U	11/18/2014
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	39,329.000	456,680	11.612	456,680	944,014		18,224		21,537	31,660	(10,123)	(57,046)	U	10/21/2014
655844-10-8	NORFOLK SOUTHERN CORP			6,074.000	665,771	109.610	665,771	701,414				(35,643)		(35,643)		L	11/18/2014
D5813Z-10-4	NORMA GROUP ORD		D	0.000		48.488			1,108							U	04/15/2014
664397-10-6	NORTHEAST UTILITIES			12,023.000	643,471	53.520	643,471	1,017,925		18,889		110,852	31,951	78,901		L	06/19/2014
665859-10-4	NORTHERN TRUST CORP			7,155.000	482,247	67.400	482,247	488,299	2,361			(6,052)		(6,052)		L	11/18/2014
666807-10-2	NORTHROP GRUMMAN CORP			4,360.000	642,620	147.390	642,620	1,031,448		14,795		106,484		106,484		L	05/13/2014
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	32,115.000	2,984,774	92.940	2,984,774	2,710,210	12,253	30,238		527,394		527,394	(281,026)	U	11/18/2014
K72807-13-2	NOVO-NORDISK B ORD		D	32,268.000	1,364,917	42.299	1,364,917	1,417,740				(3,862)		(3,862)	(48,960)	U	11/26/2014
J59399-10-5	NTT DOCOMO, INC		D	38,800.000	572,154	14.746	572,154	619,671				(31,524)		(31,524)	(15,992)	U	11/18/2014
670346-10-5	NUCOR CORP.			10,039.000	492,413	49.050	492,413	1,229,661	3,740	23,216		(26,088)		(26,088)		L	06/19/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y64248-20-9	OCBC BANK		D	53,000.000	418,368	7.894	418,368	420,034				7,629		7,629	(9,295)	U	11/18/2014
674599-10-5	OCCIDENTAL PETROLEUM CORP			10,233.000	824,882	80.610	824,882	848,031	7,368			(23,149)		(23,149)		L	11/18/2014
G67395-11-4	OLD MUTUAL PLC		D	212,513.000	631,246	2.970	631,246	664,849				(31,501)		(31,501)	(2,101)	U	11/18/2014
681919-10-6	OMNICOM GROUP			7,392.000	572,658	77.470	572,658	918,937	3,696	18,683		63,645	47,401	16,244		L	02/14/2014
68389X-10-5	ORACLE CORP COM			47,611.000	2,141,067	44.970	2,141,067	1,940,805		11,951		316,020	180,583	135,437		L	11/26/2014
67103H-10-7	OREILLY AUTOMOTIVE INC			3,032.000	584,024	192.620	584,024	541,005				43,019		43,019		L	11/18/2014
Q71610-10-1	ORIGIN ENERGY LTD		D	32,386.000	309,291	9.550	309,291	380,143				(50,179)		(50,179)	(20,673)	U	11/18/2014
J61933-12-3	ORIX CORP COMMON STOCK		D	36,500.000	463,804	12.707	463,804	494,631				(17,864)		(17,864)	(12,964)	U	11/18/2014
R67787-10-2	ORKLA ASA		D	38,319.000	261,421	6.822	261,421	306,594				(15,276)		(15,276)	(29,897)	U	11/18/2014
J63117-10-5	OTSUKA HOLDINGS CO LTD		D	12,700.000	383,134	30.168	383,134	426,895				(33,051)		(33,051)	(10,709)	U	11/18/2014
69007J-10-6	OUTFRONT MEDIA INC			18,687.620	501,576	26.840	501,576	498,830		22,337		2,745		2,745		L	12/31/2014
69331C-10-8	P G & E CORP			10,623.000	565,569	53.240	565,569	536,657	4,833			28,912		28,912		L	11/18/2014
693718-10-8	PACCAR INC			9,788.000	665,682	68.010	665,682	651,589	9,788			14,093		14,093		L	11/18/2014
J41121-10-4	PANASONIC CORP		D	44,700.000	532,023	11.902	532,023	559,875				(12,981)		(12,981)	(14,870)	U	11/18/2014
701094-10-4	PARKER HAN NIFIN CORP COM			4,498.000	580,017	128.950	580,017	586,578				(6,561)		(6,561)		L	11/18/2014
70175R-11-0	PARMALAT SPA WARRANTS		F	650.000	1,085	1.670	1,085	757				(227)		(227)		U	10/07/2005
704326-10-7	PAYCHEX INC			14,545.000	671,543	46.170	671,543	691,011				(19,468)		(19,468)		L	11/18/2014
70469L-10-0	PEAK RESORTS INC			154,067.000	1,232,536	8.000	1,232,536	1,232,536	16,809				154,067	(154,067)		L	11/20/2014
G69651-10-0	PEARSON		D	21,812.000	404,726	18.555	404,726	422,828				(16,755)		(16,755)	(1,347)	U	11/18/2014
706327-10-3	PEMBINA PIPELINE CORP		C	12,040.000	440,124	36.555	440,124	456,918		1,277		(5,931)		(5,931)	(10,863)	U	11/18/2014
713448-10-8	PEPSICO INC.			20,142.000	1,904,628	94.560	1,904,628	2,143,917	13,193	27,899		133,119		133,119		L	11/26/2014
G97822-10-3	PERRIGO PLC		E	3,072.000	513,516	167.160	513,516	487,589		323		25,927		25,927		L	11/18/2014
717081-10-3	PFIZER INC			188,904.000	5,884,360	31.150	5,884,360	5,744,605				139,755		139,755		L	11/26/2014
N6817P-10-9	PHILIPS ELECTRONICS ORD		D	19,043.000	556,489	29.223	556,489	547,566				28,743		28,743	(19,820)	U	11/18/2014
718546-10-4	PHILLIPS 66			8,657.000	620,707	71.700	620,707	1,254,776		12,045		(11,427)	106,349	(117,777)		L	06/19/2014
723787-10-7	PIONEER NA T RES CO COM			2,556.000	380,461	148.850	380,461	696,683		141		14,365	218,963	(204,598)		L	06/19/2014
S26969-80-8	POTASH CORP OF SASKATCHEWAN		C	15,340.000	543,936	35.459	543,936	544,082				13,279		13,279	(13,426)	U	11/18/2014
Y33549-11-7	POWER ASSETS HOLDINGS LTD		D	36,500.000	354,181	9.704	354,181	352,324				1,844		1,844	14	U	11/18/2014
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	17,961.000	492,503	27.421	492,503	495,632		3,822		9,027		9,027	(12,156)	U	11/18/2014
73927C-10-0	POWER FINANCIAL CORP		C	9,438.000	294,813	31.237	294,813	290,473				11,616		11,616	(7,277)	U	11/18/2014
693506-10-7	PPG INDUSTRIES INC			3,225.000	745,459	231.150	745,459	670,685				74,774		74,774		L	11/18/2014
69351T-10-6	PPL CORP			17,508.000	636,066	36.330	636,066	978,928	6,522	17,680		61,103	27,047	34,056		L	06/18/2014
74005P-10-4	PRAXAIR INC.			5,176.000	670,603	129.560	670,603	660,670		3,364		9,933		9,933		L	11/18/2014
740189-10-5	PRECISION CASTPARTS CORP COM			2,551.000	614,485	240.880	614,485	588,328		77		26,157		26,157		L	11/18/2014
741503-40-3	PRICELINE.COM			806.000	919,009	1,140.210	919,009	940,410				(21,400)		(21,400)		L	11/18/2014
74251V-10-2	PRINCIPAL FINANCIAL GROUP			7,059.000	366,644	51.940	366,644	375,505		2,400		(8,860)		(8,860)		L	11/18/2014
742718-10-9	PROCTER & GAMBLE CO			35,983.000	3,277,691	91.090	3,277,691	3,513,061		65,333		366,345		366,345		L	11/26/2014
74340W-10-3	PROLOGIS INC			15,001.000	645,493	43.030	645,493	619,672		4,950		25,821		25,821		L	11/18/2014
G72899-10-0	PRUDENTIAL CORP		D	36,435.000	847,629	23.264	847,629	849,281				1,170		1,170	(2,822)	L	11/18/2014
744320-10-2	PRUDENTIAL FINL INC			6,402.000	579,125	90.460	579,125	539,982		3,713		39,142		39,142		L	11/18/2014
74460D-10-9	PUBLIC STORAGE			3,113.000	575,438	184.850	575,438	581,492		4,358		(6,054)		(6,054)		L	11/18/2014
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			13,743.000	569,098	41.410	569,098	558,407		5,085		10,691		10,691		L	11/18/2014
F7607Z-16-5	PUBLICIS GROUPE		D	6,214.000	448,449	72.168	448,449	447,087				17,334		17,334	(15,972)	U	11/18/2014
Q78063-11-4	QBE INS GROUP NPV		D	28,492.000	261,377	9.174	261,377	276,114				2,734		2,734	(17,471)	U	11/18/2014
747525-10-3	QUALCOMM INC			23,808.000	1,769,649	74.330	1,769,649	2,531,230		38,099		34,567	185,167	(150,600)		L	11/26/2014
755111-50-7	RAYTHEON COMPANY			5,911.000	639,393	108.170	639,393	1,671,178		20,169		39,311		39,311		L	05/13/2014
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	9,882.000	802,788	81.237	802,788	792,788				12,672		12,672	(2,672)	U	11/18/2014
G74570-12-1	REED ELSEVIER (GB)		D	36,653.000	628,667	17.152	628,667	611,606				19,154		19,154	(2,093)	U	11/18/2014
N73430-11-3	REED ELSEVIER (NL)		D	22,128.000	531,237	24.007	531,237	523,877				26,280		26,280	(18,920)	U	11/18/2014
75886F-10-7	REGENERON PHARMACEUTICALS INC			1,256.000	515,274	410.250	515,274	516,685				(1,411)		(1,411)		L	11/18/2014
F77098-10-5	RENAULT SA COMMON STOCK		D	5,224.000	382,629	73.245	382,629	520,751		11,410		53,458	81,886	(28,428)	(49,294)	U	06/06/2014
E8471S-13-0	REPSOL YPF SA EUR1		D	26,428.000	497,118	18.810	497,118	592,848				(78,025)		(78,025)	(17,705)	U	11/18/2014
G75754-10-4	RIO TINTO CMN STK		D	18,879.000	883,118	46.778	883,118	956,631		22,937		45,842	151,938	(106,096)	(49,294)	U	09/18/2014
Q81437-10-7	RIO TINTO LTD		D	9,716.000	461,164	47.464	461,164	509,991				(18,003)		(18,003)	(30,825)	U	11/18/2014

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
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	9,439.000	2,563,867	271.625	2,563,867	2,817,174				(159,425)		(159,425)	(93,883)	U	11/18/2014
773903-10-9	ROCKWELL AUTOMATION INC			4,892.000	543,990	111.200	543,990	543,657				334		334		L	11/18/2014
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	10,984.000	428,359	38.998	428,359	434,972				3,961		3,961	(10,573)	U	11/18/2014
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		D	34,263.000	464,797	13.566	464,797	453,714				12,630		12,630	(1,547)	L	11/18/2014
776696-10-6	ROPER CORP.			4,390.000	686,377	156.350	686,377	688,584				(2,208)		(2,208)		L	11/18/2014
778296-10-3	ROSS STORES, INC.			6,406.000	603,830	94.260	603,830	518,692		1,281		85,138		85,138		L	11/18/2014
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC		D	52,890.000	325,259	6.150	325,259	316,387				9,954		9,954	(1,083)	U	11/18/2014
780087-10-2	ROYAL BK OF CANADA COM NPV		C	18,904.000	1,309,611	69.277	1,309,611	1,376,206				(34,124)		(34,124)	(32,471)	U	11/26/2014
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07		D	48,951.000	1,643,709	33.579	1,643,709	1,711,858				(62,401)		(62,401)	(5,749)	U	11/26/2014
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	39,313.000	1,368,811	34.818	1,368,811	1,761,154		79,618		71,646	98,663	(27,016)	(78,724)	U	11/26/2014
D6629K-10-9	RWE AG (NEU) CMN STK		D	8,899.000	276,206	31.038	276,206	298,826				(12,782)		(12,782)	(9,837)	U	11/18/2014
F03381-13-8	SAFRAN		D	6,304.000	390,944	62.015	390,944	410,235		3,654		(5,368)		(5,368)	(13,924)	U	11/18/2014
79466L-30-2	SALESFORCE.COM INC			10,363.000	614,630	59.310	614,630	649,685				(35,056)		(35,056)		L	11/18/2014
X75653-10-9	SAMPO PLC		D	7,439.000	349,442	46.974	349,442	354,605				7,282		7,282	(12,446)	U	11/18/2014
80004C-10-1	SANDISK CORP			4,370.000	428,173	97.980	428,173	436,156				(7,983)		(7,983)		L	11/18/2014
G7800X-10-7	SANDS CHINA LTD			59,200.000	291,234	4.920	291,234	361,011				(69,788)		(69,788)	11	U	11/18/2014
F5548N-10-1	SANOFI S.A.		D	16,182.000	1,481,504	91.553	1,481,504	1,555,514				(21,245)		(21,245)	(52,765)	U	11/18/2014
Q82869-11-8	SANTOS		D	30,772.000	207,754	6.751	207,754	321,733				(100,093)		(100,093)	(13,886)	U	11/18/2014
D66992-10-4	SAP AG		D	13,800.000	972,868	70.498	972,868	940,968				66,549		66,549	(34,649)	U	11/18/2014
802912-10-5	SAPUTO GROUP INC		C	16,958.000	511,266	30.149	511,266	500,396		1,623		23,489		23,489	(12,619)	U	11/18/2014
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		D	195,418.000	559,722	2.864	559,722	585,214				11,921		11,921	(37,412)	U	11/18/2014
806857-10-8	SCHLUMBERGER LTD			20,151.000	1,721,097	85.410	1,721,097	1,925,991	8,060			(204,894)		(204,894)		L	11/26/2014
S48341-08-5	SCHNEIDER ELECTRIC		D	10,022.000	735,027	73.341	735,027	775,966		15,028		60,182	91,010	(30,828)	(94,900)	U	07/30/2014
G7945E-10-5	SEADRILL LTD		D	17,492.000	201,690	11.530	201,690	370,929				(146,173)		(146,173)	(23,066)	L	11/18/2014
G7945M-10-7	SEAGATE TECHNOLOGY		E	6,285.000	417,953	66.500	417,953	406,897				11,056		11,056		L	11/18/2014
J69972-10-7	SECOM CO. LTD. ORD		D	10,900.000	631,390	57.926	631,390	645,905				3,133		3,133	(17,648)	U	11/18/2014
816851-10-9	SEMPRA ENERGY			5,423.000	603,905	111.360	603,905	599,841	3,579			4,064		4,064		L	11/18/2014
L8300G-13-5	SES		D	10,538.000	378,912	35.957	378,912	374,621				17,786		17,786	(13,495)	U	11/18/2014
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	16,900.000	614,360	36.353	614,360	657,127				(25,596)		(25,596)	(17,172)	U	11/18/2014
82028K-20-0	SHAW COMMUNICATIONS INC CL B		C	22,311.000	603,885	27.067	603,885	603,975		1,498		14,816		14,816	(14,905)	U	11/18/2014
824348-10-6	SHERWIN WILLIAMS CO			2,128.000	559,749	263.040	559,749	512,309				47,440		47,440		L	11/18/2014
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	9,900.000	649,513	65.607	649,513	652,487				15,181		15,181	(18,154)	U	11/18/2014
G8124V-10-8	SHIRE PLC COM		D	9,675.000	683,841	70.681	683,841	671,184				14,933		14,933	(2,276)	U	11/18/2014
D69671-21-8	SIEMANS AG		D	11,477.000	1,301,979	113.442	1,301,979	1,301,608				46,737		46,737	(46,365)	U	11/26/2014
828806-10-9	SIMON PPTY GROUP INC			5,081.000	925,301	182.110	925,301	909,469				15,832		15,832		L	11/18/2014
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	134,000.000	394,385	2.943	394,385	408,058	6,932			(4,911)		(4,911)	(8,762)	U	11/18/2014
W25381-14-1	SKAND ENSKILDA A		D	30,858.000	392,414	12.717	392,414	390,480				25,994		25,994	(24,060)	U	11/18/2014
J75734-10-3	SMC CORP		D	1,900.000	506,635	266.650	506,635	510,409				10,387		10,387	(14,161)	U	11/18/2014
G82343-16-4	SMITH & NEPHEW ORD USD0.20		D	31,078.000	575,689	18.524	575,689	521,536				56,070		56,070	(1,916)	U	11/18/2014
832696-40-5	SMUCKER J M CO COM NEW			5,359.000	541,152	100.980	541,152	545,427				(4,275)		(4,275)		L	11/18/2014
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	14,797.000	626,501	42.340	626,501	687,487				(38,673)		(38,673)	(22,313)	U	11/18/2014
F84941-12-3	SODEXO		D	4,854.000	477,347	98.341	477,347	483,307				11,041		11,041	(17,001)	U	11/18/2014
J75963-10-8	SOFTBANK CORP COMMON STOCK		D	15,500.000	932,107	60.136	932,107	1,065,110				(107,095)		(107,095)	(25,908)	L	11/26/2014
B82095-11-6	SOLVAY SA COMMON STOCK		D	3,696.000	502,693	136.010	502,693	520,673				(76)		(76)	(17,904)	U	11/18/2014
J76379-10-6	SONY CORP NPV		D	24,300.000	501,120	20.622	501,120	514,030				1,096		1,096	(14,007)	U	11/18/2014
842587-10-7	SOUTHERN CO			13,988.000	686,951	49.110	686,951	661,970				24,981		24,981		L	11/18/2014
847560-10-9	SPECTRA ENERGY CORP			12,965.000	470,630	36.300	470,630	984,052		13,194		(20,485)	39,788	(60,273)		L	06/18/2014
G8842P-10-2	SSE PLC		D	22,014.000	556,760	25.291	556,760	544,816				13,797		13,797	(1,853)	U	11/18/2014
790849-10-3	ST JUDE MEDICAL INC			6,607.000	429,653	65.030	429,653	429,858	1,784			(205)		(205)		L	11/18/2014
G84228-15-7	STANDARD CHARTERED ORD USD0.50		D	39,347.000	590,822	15.016	590,822	569,414				23,374		23,374	(1,967)	U	11/18/2014
G84278-10-3	STANDARD LIFE		D	59,532.000	371,396	6.239	371,396	384,291				(11,658)		(11,658)	(1,236)	U	11/18/2014
854502-10-1	STANLEY BLACK & DECKER INC			5,452.000	523,828	96.080	523,828	521,238		2,835		2,590		2,590		L	11/18/2014
855244-10-9	STARBUCKS CORP			11,670.000	957,524	82.050	957,524	906,012				51,511		51,511		L	11/18/2014
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM			6,212.000	503,607	81.070	503,607	482,502		6,212		21,105		21,105		L	11/18/2014

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
857477-10-3	STATE STREET CORPORATION			7,049.000	553,347	78.500	553,347	535,880	2,115			17,467		17,467		L	11/18/2014
R8413J-10-3	STATOIL ASA CMN STK		D	14,577.000	255,084	17.499	255,084	321,889				(37,633)		(37,633)	(29,172)	U	11/18/2014
863667-10-1	STRYKER CORP			5,738.000	541,266	94.330	541,266	515,313	1,980			25,953		25,953		L	11/18/2014
J77282-11-9	SUMITOMO CORP NPV		D	78,800.000	816,294	10.359	816,294	849,724				(10,614)		(10,614)	(22,816)	U	11/18/2014
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		D	22,800.000	831,978	36.490	831,978	860,807				(5,575)		(5,575)	(23,254)	U	11/18/2014
J77841-11-2	SUMITOMO REALTY & JPY50		D	12,000.000	413,512	34.459	413,512	462,786				(37,717)		(37,717)	(11,558)	U	11/18/2014
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	34,000.000	518,669	15.255	518,669	497,179				21,470		21,470	20	L	11/18/2014
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	13,449.000	486,753	36.193	486,753	494,749		3,553		4,019		4,019	(12,014)	U	11/18/2014
867224-10-7	SUNCOR ENERGY INC		C	22,919.000	730,163	31.858	730,163	795,301		4,699		(47,115)		(47,115)	(18,022)	U	11/18/2014
Q8802S-10-3	SUNCORP GROUP LTD		D	36,563.000	420,694	11.506	420,694	465,160				(16,347)		(16,347)	(28,120)	U	11/18/2014
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP			62,127.000	2,595,666	41.780	2,595,666	2,581,203				14,463		14,463		L	12/18/2014
867914-10-3	SUNTRUST B KS INC COM			13,962.000	585,008	41.900	585,008	554,222		2,792		30,786		30,786		L	11/18/2014
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	14,994.000	323,506	21.576	323,506	381,115		7,392		34,601	79,077	(44,476)	(65,500)	U	05/16/2014
W90937-18-1	SVENSKA HANDELSBANKEN A FREE		D	9,403.000	440,346	46.830	440,346	445,604				21,741		21,741	(26,999)	U	11/18/2014
W94232-10-0	SWEDBANK AB		D	14,668.000	366,313	24.974	366,313	377,634				11,140		11,140	(22,460)	U	11/18/2014
W92277-11-5	SWEDISH MATCH		D	12,573.000	393,175	31.271	393,175	409,841				7,441		7,441	(24,107)	U	11/18/2014
H8431B-10-9	SWISS RE LTD		D	7,179.000	604,361	84.185	604,361	607,279				19,213		19,213	(22,130)	U	11/18/2014
H8398N-10-4	SWISSCOM		D	973.000	511,641	525.839	511,641	581,620				(51,244)		(51,244)	(18,735)	U	11/18/2014
871503-10-8	SYMANTEC CORP.			16,032.000	411,301	25.655	411,301	409,505		2,405		1,796		1,796		L	11/18/2014
H84140-11-2	SYNGENTA CHF8.3		D	2,114.000	680,803	322.045	680,803	693,766				11,966		11,966	(24,930)	L	11/18/2014
87161C-50-1	SYNOVUS FINANCIAL CORP			83,245.000	2,255,107	27.090	2,255,107	1,966,323	8,325	5,827		288,784	29,998	258,785		L	07/31/2014
871829-10-7	SYSCO CORP			12,252.000	486,282	39.690	486,282	1,010,160	3,676	15,869		33,942		33,942		L	05/13/2014
74144T-10-8	T. ROWE PRICE GROUP			6,808.000	584,535	85.860	584,535	559,051		2,996		25,484		25,484		L	11/18/2014
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		D	16,300.000	679,286	41.674	679,286	690,186				8,086		8,086	(18,986)	U	11/18/2014
87612E-10-6	TARGET CORP			10,438.000	792,349	75.910	792,349	1,502,025		31,406		138,959	4,179	134,781		L	05/02/2014
G86954-10-7	TAYLOR WIMPEY PLC 25P		D	837,100.000	1,798,643	2.149	1,798,643	245,308		25,381		404,926		404,926	(138,815)	U	05/15/2014
H84989-10-4	TE CONNECTIVITY LTD		E	8,164.000	516,373	63.250	516,373	503,617		2,368		12,756		12,756		L	11/18/2014
879382-10-9	TELEFONICA DE ESPANA		D	75,898.000	1,094,740	14.424	1,094,740	1,158,265				(25,133)		(25,133)	(38,392)	U	12/08/2014
R21882-10-6	TELENOR		D	13,494.000	272,668	20.207	272,668	314,437				(10,586)		(10,586)	(31,183)	U	11/18/2014
W9588J-10-4	TELIASONERA AB SEK3.2		D	37,700.000	242,721	6.438	242,721	264,241				(6,638)		(6,638)	(14,882)	U	11/18/2014
Q8975N-10-5	TELSTRA CORP NPV		D	63,991.000	312,631	4.886	312,631	322,433				11,095		11,095	(20,897)	U	11/18/2014
G87621-10-1	TESCO		D	206,630.000	608,939	2.947	608,939	624,187				(13,222)		(13,222)	(2,027)	U	11/18/2014
88160R-10-1	TESLA MOTORS INC			1,449.000	322,272	222.410	322,272	374,316				(52,044)		(52,044)		L	11/18/2014
M87690-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.		D	13,638.000	778,023	57.048	778,023	784,756				2,430		2,430	(9,164)	A	11/18/2014
882508-10-4	TEXAS INST RS INC COM			17,905.000	957,291	53.465	957,291	927,241				30,050		30,050		L	11/18/2014
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI		D	29,900.000	459,117	15.355	459,117	437,117				34,833		34,833	(12,833)	U	11/18/2014
H83949-14-1	THE SWATCH GROUP		D	1,213.000	542,258	447.039	542,258	575,281				(13,166)		(13,166)	(19,856)	U	11/18/2014
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			6,410.000	803,109	125.290	803,109	769,416	962			33,693		33,693		L	11/18/2014
884903-10-5	THOMSON REUTERS CORP		U	10,621.000	429,792	40.466	429,792	405,106				35,294		35,294	(10,608)	U	11/18/2014
88732J-20-7	TIME WARNER CABLE INC			48,909.000	7,437,103	152.060	7,437,103	6,730,359		36,682		706,744		706,744		L	11/18/2014
887317-30-3	TIME WARNER INC			13,369.000	1,141,980	85.420	1,141,980	995,055		6,238		146,925		146,925		L	11/26/2014
872540-10-9	TJX COMPANIES INC			12,310.000	844,220	68.580	844,220	748,800				95,420		95,420		L	11/18/2014
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	17,800.000	583,980	32.808	583,980	565,555				34,748		34,748	(16,323)	U	11/18/2014
J87000-10-5	TOKYO GAS CO LTD		D	92,000.000	500,382	5.439	500,382	508,838				5,530		5,530	(13,986)	U	11/18/2014
891160-50-9	TORONTO-DOMINION COM NPV		C	23,726.000	1,137,086	47.926	1,137,086	1,197,991				(32,711)		(32,711)	(28,194)	U	11/26/2014
J89752-11-7	TOSHIBA CORP NPV		D	102,000.000	435,921	4.274	435,921	431,965				16,141		16,141	(12,184)	U	11/18/2014
F92124-10-0	TOTAL SA EUR 2.5		D	30,754.000	1,582,338	51.451	1,582,338	2,014,809		40,174		52,840	511,938	(459,098)	(195,394)	L	08/11/2014
J92676-11-3	TOYOTA MOTOR		D	46,100.000	2,906,074	63.038	2,906,074	2,755,504				231,391		231,391	(80,820)	L	11/26/2014
89353D-10-7	TRANSCANANDA CORP		C	14,173.000	698,708	49.299	698,708	705,191				10,763		10,763	(17,246)	U	11/18/2014
SB5W3N-D5-3	TRANSOCEAN LTD		D	12,357.000	228,324	18.477	228,324	325,494				(88,809)		(88,809)	(8,361)	U	11/18/2014
Q9194A-10-6	TRANSURBAN GROUP		D	85,940.000	603,423	7.021	603,423	616,836	11,155			26,921		26,921	(40,333)	U	11/18/2014
89417E-10-9	TRAVELERS COS INC			5,882.000	622,610	105.850	622,610	885,744		11,282		71,151	5,323	65,828		L	06/18/2014
896047-50-3	TRIBUNE MEDIA CL A ORD			17,000.000	1,016,090	59.770	1,016,090	1,016,090					415,635	(415,635)		L	08/11/2014

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
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			24,936.000	957,667	38.405	957,667	876,795				80,872		80,872		L	11/18/2014
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			1,587.000	58,544	36.890	58,544	53,447				5,097		5,097		L	11/18/2014
90184L-10-2	TWITTER INC			5,890.000	211,274	35.870	211,274	238,869				(27,595)		(27,595)		L	11/18/2014
G91442-10-6	TYCO INTERNATIONAL PLC		E	12,754.000	559,390	43.860	559,390	537,905				21,485		21,485		L	11/18/2014
902494-10-3	TYSON FOODS INC CLASS A			8,095.000	324,529	40.090	324,529	344,844		810		(20,315)		(20,315)		L	11/18/2014
H42097-10-7	UBS GROUP AG		D	62,354.000	1,072,440	17.199	1,072,440	1,085,311				20,689		20,689	(33,559)	U	11/28/2014
B93562-12-0	UCB		D	4,988.000	381,459	76.475	381,459	385,831				9,214		9,214	(13,586)	U	11/18/2014
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		D	2,075.000	534,437	257.560	534,437	527,964				25,507		25,507	(19,034)	U	11/18/2014
T960AS-10-1	Unicredit		D	95,561.000	616,906	6.456	616,906	826,118		11,358		(2,361)	83,199	(85,560)	(88,967)	L	07/04/2014
N8981F-27-1	UNILEVER NV CVA NLG0.16		D	25,167.000	993,999	39.496	993,999	995,193				34,208		34,208	(35,402)	U	11/18/2014
G92087-16-5	UNILEVER PLC ORD GBP0.031111		D	22,336.000	915,270	40.977	915,270	914,877				3,439		3,439	(3,047)	U	11/18/2014
907818-10-8	UNION PACIFIC CORP			11,966.000	1,425,510	119.130	1,425,510	1,839,774	5,983	17,101		234,243		234,243		L	11/26/2014
V96194-12-7	UNITED OVERSEAS BANK		D	26,000.000	481,307	18.512	481,307	465,617				26,383		26,383	(10,693)	L	11/18/2014
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			8,817.000	980,186	111.170	980,186	899,059		12,036		113,563	44,496	69,067		L	06/19/2014
913017-10-9	UNITED TECHNOLOGIES CORP			11,222.000	1,290,530	115.000	1,290,530	1,266,438		20,412		104,242	155,360	(51,117)		L	11/26/2014
91324P-10-2	UNITEDHEALTH GROUP INC			13,382.000	1,352,786	101.090	1,352,786	1,315,175		5,018		37,611		37,611		L	11/26/2014
902973-30-4	US BANCORP			21,293.000	957,120	44.950	957,120	936,786	5,217			20,335		20,335		L	11/18/2014
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	5,470.000	785,517	143.605	785,517	777,268				27,637		27,637	(19,389)	U	11/18/2014
91913Y-10-0	VALERO ENERGY CORP			9,457.000	468,122	49.500	468,122	1,065,228		8,932		30,546	101,745	(71,199)		L	06/19/2014
BAS03L-XZ-4	VELO A-1 COMMON STOCK			119,539.000		0.000										U	02/04/2013
92343V-10-4	VERIZON COMMUNICATIONS			57,459.000	2,687,932	46.780	2,687,932	3,398,929		81,938		(103,017)		(103,017)		L	11/26/2014
92532F-10-0	VERTEX PHARMACEUTICALS			4,001.000	475,319	118.800	475,319	444,324				30,995		30,995		L	11/18/2014
918204-10-8	VF CORP			9,070.000	679,343	74.900	679,343	656,572		2,902		22,771		22,771		L	11/18/2014
92553P-20-1	VIACOM INC NEW CL B			7,433.000	559,333	75.250	559,333	549,301	2,453			10,032		10,032		L	11/18/2014
F5879X-10-8	VINCI		D	10,168.000	559,947	55.070	559,947	587,426		25,941		74,316	142,867	(68,551)	(70,373)	U	02/07/2014
92826C-83-9	VISA INC			6,953.000	1,823,077	262.200	1,823,077	1,739,111				83,966		83,966		L	11/26/2014
F97982-10-6	VIVENDI EUR5.50		D	21,277.000	532,691	25.036	532,691	531,384				20,279		20,279	(18,972)	U	11/18/2014
G93882-19-2	VODAFONE GROUP PLC		D	385,877.000	1,339,645	3.472	1,339,645	1,374,136	23,751			166,156		166,156	(45,247)	U	11/26/2014
928856-30-1	VOLVO AB-B SHS NPV		D	33,530.000	362,788	10.820	362,788	384,369				663		663	(22,244)	U	11/18/2014
929042-10-9	VORNADO RLTY TR			5,923.000	697,196	117.710	697,196	645,171				52,025		52,025		L	11/18/2014
931427-10-8	WALGREENS BOOTS ALLIANCE			13,598.000	1,036,168	76.200	1,036,168	921,311				114,857		114,857		L	12/31/2014
931142-10-3	WAL-MART STORES			131,543.000	11,296,913	85.880	11,296,913	11,204,327	8,539	13,679		324,825	71,610	253,215		L	12/31/2014
94106L-10-9	WASTE MGMT INC DEL			11,217.000	575,656	51.320	575,656	1,442,492		24,599		79,749		79,749		L	06/18/2014
G48833-10-0	WEATHERFORD INTERNATIONAL PLC		E	19,605.000	224,477	11.450	224,477	318,489				(94,012)		(94,012)		L	11/18/2014
949746-10-1	WELLS FARGO CO			65,758.000	3,604,854	54.820	3,604,854	3,504,731		46,992		230,098		230,098		L	11/26/2014
Q95870-10-3	WESFARMERS		D	15,828.000	540,393	34.142	540,393	604,570		3,309		(28,057)		(28,057)	(36,120)	U	11/18/2014
958102-10-5	WESTERN DIGITAL CORP.			4,623.000	511,766	110.700	511,766	464,071	1,849			47,695		47,695		L	11/18/2014
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP		D	74,219.000	547,849	7.382	547,849	528,697				55,770		55,770	(36,619)	U	11/18/2014
Q97417-10-1	WESTPAC BANKING CORP		D	39,304.000	1,066,573	27.137	1,066,573	1,127,999				9,424		9,424	(70,850)	U	11/26/2014
962166-10-4	WEYERHAEUSER CO			12,585.000	451,676	35.890	451,676	431,501				20,175		20,175		L	11/18/2014
G9606P-19-7	WHITBREAD		D	7,998.000	594,865	74.377	594,865	557,261	3,519			39,584		39,584	(1,980)	U	11/18/2014
969457-10-0	WILLIAMS COS INC			11,399.000	512,271	44.940	512,271	623,497		6,497		(111,226)		(111,226)		L	11/18/2014
Y9586L-10-9	WILMAR INTERNATIONAL		D	140,000.000	342,314	2.445	342,314	347,392				2,527		2,527	(7,605)	U	11/18/2014
G9736L-12-4	WOLSELEY PLC		D	12,133.000	697,336	57.474	697,336	654,043				45,614		45,614	(2,321)	U	11/18/2014
980228-10-0	WOODSIDE PETROLEUM		D	12,336.000	383,718	31.106	383,718	421,730				(12,364)		(12,364)	(25,648)	U	11/18/2014
Q98418-10-8	WOOL WORTHS LIMITED		D	19,936.000	500,533	25.107	500,533	580,205				(46,216)		(46,216)	(33,456)	U	11/18/2014
G9788D-10-3	WPP PLC		D	29,127.000	610,853	20.972	610,853	587,305				25,581		25,581	(2,033)	U	11/18/2014
983134-10-7	WYNN RESOR TS LTD COM			2,168.000	322,512	148.760	322,512	393,283				(70,771)		(70,771)		L	11/18/2014
98389B-10-0	XCEL ENERGY INC			17,970.000	645,482	35.920	645,482	606,249	5,391			39,234		39,234		L	11/18/2014
984121-10-3	XEROX CORP COM			32,034.000	443,991	13.860	443,991	437,812	2,002			6,179		6,179		L	11/18/2014
984332-10-6	YAHOO INC COM			44,623.000	2,253,908	50.510	2,253,908	1,988,035				265,872	5,768	260,104		L	11/18/2014
988498-10-1	YUM! BRANDS INC			7,896.000	575,224	72.850	575,224	585,159				(9,936)		(9,936)		L	11/18/2014
98956P-10-2	ZIMMER HOLDINGS INC			4,611.000	522,980	113.420	522,980	514,339	1,014			8,641		8,641		L	11/18/2014
98978V-10-3	ZOETIS INC			14,199.000	610,983	43.030	610,983	623,411				(12,428)		(12,428)		L	11/18/2014

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
H9870Y-10-5	ZURICH INSURANCE GROUP AG		D	2,298.000	720,864	313.692	720,864	997,765				128,847	961	127,886	(71,229)	L	09/17/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					547,217,556	XXX	547,217,556	572,559,939	581,947	2,605,516		12,246,582	8,524,249	3,722,333	(8,080,174)	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
01989@-10-1	ALLSTATE ASSURANCE COMPANY			1,000,000.000	10,740,445	10.740	10,740,445	7,457,087				(10,610)		(10,610)		K	02/01/2001
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	562,113,996	5,621.140	562,113,996	132,347,181				8,188,512		8,188,512		K	12/30/1999
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY			110,000.000	11,677,258	106.157	11,677,258	22,039,917				266,402		266,402		K	07/01/1999
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY			300,000.000	9,728,319	32.428	9,728,319	16,705,976				107,561		107,561		K	07/01/1999
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	1,034,073	1,034.073	1,034,073	100,000				41,482		41,482		K	05/14/2001
02001@-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO			20,000.000	225,066	11.253	225,066	226,490				(1,424)		(1,424)		K	05/08/2014
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	17,230,393	17,230.393	17,230,393	14,164,696				1,636,658		1,636,658		K	04/01/2013
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					612,749,549	XXX	612,749,549	208,041,347				10,228,580		10,228,580		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
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF			535,247.000	25,001,387	46.710	25,001,387	25,543,949		342,035		(542,562)		(542,562)		L	11/26/2014
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			386,285.000	46,226,726	119.670	46,226,726	45,048,487		171,902		1,178,239		1,178,239		L	11/26/2014
78462F-10-3	SPDR S&P 500 ETF TRUST			592,372.000	121,732,446	205.500	121,732,446	84,493,588	672,295	2,180,367		12,339,109		12,339,109		L	12/21/2012
9299999. Subtotal - Mutual Funds					196,861,442	XXX	196,861,442	158,986,907	672,295	2,694,304		12,974,785	31,261	12,943,525		XXX	XXX
9799999 - Total Common Stocks					1,356,828,547	XXX	1,356,828,547	939,588,194	1,254,242	5,299,820		35,449,948	8,555,510	26,894,438	(8,080,174)	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,389,862,910	XXX	1,391,498,118	973,574,963	1,417,012	6,361,578		35,449,934	8,555,510	26,822,090	(8,129,039)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 282 , the total $ value (included in Column 8) of all such issues $ 182,335,058

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
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	
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	
39168A-BW-2	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,054,027	1,015,000	
39168A-BX-0	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,090,279	1,055,000	
39168A-BY-8	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,132,208	1,100,000	
39168A-BZ-5	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,215,026	1,190,000	
39168A-CA-9	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		663,954	655,000	
39168A-DN-0	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS		1,261,006	1,240,000	
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.		2,368,460	2,025,000	
416415-GB-7	HARTFORD CONN		10/17/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,957,116	1,680,000	
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.		1,748,189	1,515,000	
790697-DH-6	ST JOSEPH MICH PUB SCHS		12/16/2014	FIFTH THIRD SECURITIES, INC.		1,218,141	1,060,000	
861419-UN-7	STOCKTON CALIF UNI SCH DIST		08/28/2014	RAYMOND JAMES & ASSOCIATES, INC.		1,975,060	2,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						27,944,408	25,250,000	
040507-PS-8	ARIZONA HEALTH FACS AUTH REV		12/17/2014	MORGAN STANLEY		2,173,679	1,960,000	
04109F-AN-8	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		802,814	725,000	
04109F-AP-3	ARKANSAS ST DEV FIN AUTH HOSP		12/17/2014	CREWS & ASSOC.		527,290	480,000	
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	
10741L-DL-7	BREVARD CNTY FLA HEALTH FACS A		12/04/2014	BARCLAYS		1,099,690	1,000,000	
167727-VK-9	CHICAGO ILL WASTEWATER TRANSMI		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		2,166,440	2,000,000	
198499-AK-1	COLUMBIA S C SPL OBLIG		10/16/2014	LOOP CAPITAL MARKETS		2,091,003	1,810,000	
198499-AL-9	COLUMBIA S C SPL OBLIG		10/16/2014	LOOP CAPITAL MARKETS		573,720	500,000	
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	
45506D-MU-6	INDIANA ST FIN AUTH REV		09/04/2014	WELLS FARGO		1,544,998	1,400,000	
45528U-MD-0	INDIANAPOLIS IND LOC PUB IMPT		09/17/2014	BANK OF AMERICA/MERRILL LYNCH		1,527,080	1,380,000	
544495-H7-2	LOS ANGELES CALIF DEPT WTR & P		10/10/2014	RBC DOMINION SECURITIES		1,736,880	1,500,000	
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		09/04/2014	WELLS FARGO		1,113,620	1,000,000	
574218-SQ-7	MARYLAND ST HEALTH & HIGHER ED		10/22/2014	WELLS FARGO		2,817,525	2,500,000	
593338-AR-7	MIAMI DADE CNTY FLA EXPWY AUTH		09/18/2014	CITIGROUP GLOBAL MARKETS		851,820	750,000	
606092-GG-3	MISSOURI JT MUN ELEC UTIL COMM		09/24/2014	BANK MONTREAL / NESBITT BURNS		1,244,925	1,100,000	
64990A-CA-1	NEW YORK ST DORM AUTH SALES TA		10/16/2014	BANK OF AMERICA/MERRILL LYNCH		2,397,740	2,000,000	
650009-G5-6	NEW YORK ST TWY AUTH GEN REV		12/04/2014	GOLDMAN, SACHS & CO.		2,883,725	2,500,000	
69651A-AN-4	PALM BEACH CNTY FLA HEALTH FAC		09/17/2014	Various		1,075,092	975,000	
70869P-HQ-3	PENNSYLVANIA ECONOMIC DEV FING		09/18/2014	RBC DOMINION SECURITIES		1,532,873	1,550,000	
735240-G4-9	PORT PORTLAND ORE ARPT REV		09/05/2014	BANK OF AMERICA/MERRILL LYNCH		1,377,800	1,250,000	
736742-WC-7	PORTLAND ORE SWR SYS REV		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		5,708,287	5,520,000	34,347
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN		12/29/2014	BANK OF AMERICA/MERRILL LYNCH		53,842	50,000	8
74540H-AM-6	PULASKI CNTY ARK PUB FACS BRD		11/20/2014	STEPHENS, INC.		1,085,740	1,000,000	
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-XF-6	SOUTH DAKOTA ST HEALTH & EDL F		10/16/2014	CAIN BROTHERS & COMPANY LLC		849,030	750,000	
914072-VU-4	UNIVERSITY ARK UNIV REV		12/05/2014	STEPHENS, INC.		729,824	630,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						47,345,248	42,730,000	34,354
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		08/07/2014	DEUTSCHE BANK SECURITIES		4,000,000	4,000,000	
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP		04/24/2014	Various		9,757,500	9,750,000	23,833
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		11/14/2014	BABSON CAPITAL MANAGEMENT LLC		14,812,500	15,000,000	
00448#-AA-6	ACCUVANT LLC INITIAL TERM LOAN		05/09/2014	CREDIT SUISSE		6,930,000	7,000,000	
00485G-AB-4	ACOSTA HOLDCO INITIAL TL		11/07/2014	J. P. MORGAN SECURITIES, INC.		1,993,750	2,000,000	
00507V-AC-3	ACTIVISION BLIZZARD INC		04/24/2014	Various		6,423,750	6,000,000	25,781
00507V-AE-9	ACTIVISION BLIZZARD INC		04/07/2014	Various		8,181,250	7,500,000	18,290
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		06/23/2014	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000	
00101J-AM-8	ADT CORP		12/11/2014	Various		3,770,000	3,800,000	
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/02/2014	BANK OF AMERICA		3,861,290	3,870,968	
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		11/21/2014	BANK OF AMERICA		129,032	129,032	
00130H-BU-8	AES CORP		06/16/2014	Various		19,650,625	19,500,000	37,354

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
00130H-BT-1	AES CORPORATION (THE)		03/21/2014	Various		7,698,750	8,000,000	139,885
00828K-AF-2	AFFINION GROUP TRANCHE B TL		05/20/2014	EXCHANGE		4,067,490	4,092,928	
00928Q-AM-3	AIRCASTLE LTD	E	03/12/2014	GOLDMAN, SACHS & CO.		6,375,000	6,375,000	
012725-AD-9	ALBEMARLE CORP		11/17/2014	BANK OF AMERICA/MERRILL LYNCH		4,985,250	5,000,000	
02005N-AW-0	ALLY FINANCIAL INC		11/12/2014	CITIGROUP GLOBAL MARKETS		1,982,000	2,000,000	
02154V-AA-9	ALTICE SA	F	04/23/2014	GOLDMAN, SACHS & CO.		1,250,000	1,250,000	
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	08/18/2014	DEUTSCHE BANK SECURITIES		990,000	1,000,000	
00164V-AC-7	AMC NETWORKS INC		04/24/2014	BANK OF AMERICA/MERRILL LYNCH		5,012,500	5,000,000	88,403
02376C-AL-9	AMERICAN AIRLINES CLASS B TERM LOAN		10/27/2014	CITIBANK		1,985,000	2,000,000	
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		7,506,295	7,506,295	18,682
023772-AB-2	AMERICAN AIRLINES INC ABS		07/31/2014	EXCHANGE		8,538,512	8,538,512	15,180
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/31/2014	EXCHANGE		9,439,682	9,439,682	20,767
03027X-AD-2	AMERICAN TOWER CORP		01/07/2014	RBC DOMINION SECURITIES		5,122,900	5,000,000	97,917
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC		09/22/2014	RBS SECURITIES INC		2,475,175	2,500,000	
031162-BV-1	AMGEN INC		12/18/2014	Various		9,944,327	9,905,000	11,253
031652-BG-4	AMKOR TECHNOLOGY INC		11/12/2014	BARCLAYS		250,000	250,000	2,036
02587U-AB-6	AMXCA_12-5 ABS		10/24/2014	DEUTSCHE BANK AG		5,506,875	5,500,000	1,262
032511-BJ-5	ANADARKO PETROLEUM CORP		07/01/2014	DEUTSCHE BANK AG		9,983,100	10,000,000	
034863-AM-2	ANGLO AMERICAN PLC	F	04/08/2014	Various		19,948,300	20,000,000	
03674X-AA-4	ANTERO RESOURCES CORP		09/04/2014	Various		7,280,000	7,250,000	18,792
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		06/18/2014	Various		2,895,000	2,800,000	18,753
037833-AR-1	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		14,963,100	15,000,000	
037833-AS-9	APPLE INC		04/29/2014	GOLDMAN, SACHS & CO.		14,987,400	15,000,000	
00213M-AF-1	APX GROUP INC		06/26/2014	BANK OF AMERICA/MERRILL LYNCH		1,020,000	1,000,000	7,292
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		02/24/2014	EXCHANGE		2,986,413	2,999,062	
03938L-AP-9	ARCELORMITTAL	F	12/11/2014	Various		5,585,000	5,500,000	116,979
03938L-AU-8	ARCELORMITTAL	F	04/09/2014	GOLDMAN, SACHS & CO.		2,145,000	2,000,000	14,333
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		12/04/2014	Various		2,501,250	2,500,000	
044209-AF-1	ASHLAND INC		07/29/2014	CITIGROUP GLOBAL MARKETS		6,930,000	7,000,000	97,243
044209-AM-6	ASHLAND INC		01/28/2014	BANK OF AMERICA/MERRILL LYNCH		1,701,875	1,750,000	25,399
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		03/03/2014	EXCHANGE		(23,783)		
04939M-AL-3	ATLAS PIPELINE PARTNERS LP		07/25/2014	Various		4,475,956	4,625,000	44,531
050095-AM-0	ATWOOD OCEANICS INC		11/04/2014	Various		2,028,750	2,000,000	33,944
05070G-AE-8	AUDATEX NORTH AMERICA IN		12/12/2014	Various		7,620,260	7,334,000	19,028
05070G-AG-3	AUDATEX NORTH AMERICA INC		11/12/2014	Various		3,565,250	3,350,000	63,989
G2967P-AB-0	AVAGO TECH TERM LOANS	E	07/02/2014	DEUTSCHE BANK SECURITIES		995,000	1,000,000	
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		2,295,568	2,275,000	36,021
05463D-AA-8	AXIALL CORP		06/30/2014	EXCHANGE		16,595,623	17,066,000	103,996
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		08/05/2014	GOLDMAN, SACHS & CO.		980,007	984,932	
058498-AS-5	BALL CORP		04/24/2014	Various		10,327,500	11,000,000	168,000
06051G-FB-0	BANK OF AMERICA CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		9,992,700	10,000,000	
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		10/16/2014	DEUTSCHE BANK SECURITIES		1,990,000	2,000,000	
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		08/05/2014	CREDIT SUISSE		963,897	965,103	
097751-BJ-9	BOMBARDIER INC	A	09/17/2014	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	197,167
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		07/29/2014	JEFFERIES & COMPANY, INC.		6,930,000	7,000,000	
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC	F	02/11/2014	CITIGROUP GLOBAL MARKETS		2,497,550	2,500,000	
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		12/11/2014	Various		5,338,200	5,370,000	13,635
C6901L-AB-3	BURGER KING WORLDWIDE INC TERM LOAN B	G	10/30/2014	J. P. MORGAN SECURITIES, INC.		2,970,000	3,000,000	
12429T-AC-8	BWAY HOLDING CO		08/07/2014	BANK OF AMERICA/MERRILL LYNCH		4,148,447	4,175,000	
130570-AE-7	CALIFORNIA RESOURCES CORP		11/21/2014	Various		1,481,250	1,500,000	4,583
131347-CE-4	CALPINE CORP		07/08/2014	MORGAN STANLEY		2,000,000	2,000,000	
131347-CF-1	CALPINE CORP		07/08/2014	MORGAN STANLEY		2,000,000	2,000,000	
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED		07/29/2014	BARCLAYS BANK		2,007,392	1,994,924	
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		02/18/2014	EXCHANGE		1,948,909	1,950,000	28,966
149123-CC-3	CATERPILLAR INC		05/05/2014	BARCLAYS		1,999,660	2,000,000	
12505F-AA-9	CBS OUTDOOR AMERICAS CAPITAL LLC		06/18/2014	Various		815,000	800,000	2,771
12505F-AC-5	CBS OUTDOOR AMERICAS CAPITAL LLC		04/01/2014	Various		9,076,563	8,955,000	15,000
17305E-FE-0	CCCIT_13-A6 ABS		04/07/2014	BANK OF AMERICA/MERRILL LYNCH		9,009,897	8,920,000	10,793
12505V-AB-2	CCO SAFARI LLC		09/25/2014	GOLDMAN, SACHS & CO.		1,990,000	2,000,000	
14987E-AA-5	CCOH SAFARI LLC		10/29/2014	GOLDMAN, SACHS & CO.		1,425,000	1,425,000	
14987E-AB-3	CCOH SAFARI LLC		12/12/2014	Various		7,381,250	7,550,000	11,500
12513G-BA-6	CDW LLC		11/24/2014	BARCLAYS		950,000	950,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15089Q-AD-6	CELANESE US HOLDINGS LLC		04/28/2014	Various		2,015,000	2,000,000	11,691
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L		09/04/2014	CREDIT SUISSE		972,500	1,000,000	11,958
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		05/19/2014	J. P. MORGAN SECURITIES, INC.		2,985,000	3,000,000	
165167-CL-9	CHESAPEAKE ENERGY CORP		04/07/2014	Various		13,013,438	12,250,000	42,047
165167-CN-5	CHESAPEAKE ENERGY CORP		04/10/2014	CITIGROUP GLOBAL MARKETS		7,650,000	7,650,000	
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		01/27/2014	EXCHANGE		4,166,999	4,200,906	
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC		11/04/2014	EXCHANGE		5,567,732	5,500,000	72,818
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		11/05/2014	Various		3,140,824	3,005,000	54,522
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS	E	02/06/2014	CREDIT SUISSE		4,650,000	5,000,000	
125581-GR-3	CIT GROUP INC		12/12/2014	Various		23,208,438	22,750,000	254,931
17302U-AJ-1	CITGO PETROLEUM CORP TERM B LOAN		08/25/2014	Various		2,000,000	2,000,000	
172967-JC-6	CITIGROUP INC		11/13/2014	CITIGROUP GLOBAL MARKETS		2,488,400	2,500,000	
17453B-AJ-0	CITIZENS COMMUNICATIONS		07/09/2014	BANK OF AMERICA/MERRILL LYNCH		1,085,000	1,000,000	37,250
184496-AL-1	CLEAN HARBORS INC		06/23/2014	Various		8,742,500	8,500,000	99,439
18683K-AF-8	CLIFFS NATURAL RESOURCES		12/08/2014	Various		8,147,760	9,683,000	119,073
19238V-AG-0	COGECO CABLE INC	G	07/11/2014	BANK OF AMERICA/MERRILL LYNCH		2,078,375	2,070,000	24,815
20007#-AB-3	COMAR LLC TERM LOAN		10/23/2014	BANK OF MONTREAL		4,714,375	4,750,000	
14041N-CQ-2	COMET_06-A3 ABS		10/24/2014	DEUTSCHE BANK AG		13,290,620	12,574,000	24,694
14041N-ET-4	COMET_14-A5-A ABS		10/06/2014	JPMORGAN CHASE & CO.		34,990,634	35,000,000	
14041N-EM-9	COMET_2013-A3 ABS		10/09/2014	DEUTSCHE BANK AG		11,425,353	11,420,000	
14041N-EP-2	COMET_2014-A2 ABS		04/03/2014	WELLS FARGO		11,999,419	12,000,000	
201723-AK-9	COMMERCIAL METALS CO		07/28/2014	CITIGROUP GLOBAL MARKETS		387,000	400,000	4,117
20605P-AD-3	CONCHO RESOURCES INC		04/24/2014	BANK OF AMERICA/MERRILL LYNCH		2,097,500	2,000,000	8,556
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		08/19/2014	GOLDMAN, SACHS & CO.		990,000	1,000,000	
20826F-AC-0	CONOCOPHILLIPS		11/06/2014	CREDIT SUISSE		4,972,400	5,000,000	
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		11/24/2014	WELLS FARGO		2,000,000	2,000,000	
22282E-AF-9	COVANTA HOLDING CORP		02/20/2014	BARCLAYS		1,162,188	1,150,000	
22409*-AA-9	CP OPCO (CLASSIC PARTY) TERM LOAN B		10/01/2014	BANK OF MONTREAL		6,648,750	6,750,000	
226373-AH-1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		09/02/2014	EXCHANGE		350,000	350,000	60
228189-AB-2	CROWN AMERICAS LLC		12/22/2014	Various		910,740	944,000	15,602
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		04/02/2014	BARCLAYS		4,470,125	4,475,000	
228227-BD-5	CROWN CASTLE INTL CORP		12/19/2014	Various		13,203,593	13,034,000	150,722
126307-AF-4	CSC HOLDINGS LLC		10/01/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		850,000	800,000	21,150
12646R-AB-1	CST BRANDS INC		12/22/2014	Various		14,145,625	14,250,000	166,354
126408-GV-9	CSX CORP		12/17/2014	CITIGROUP GLOBAL MARKETS		2,178,200	2,000,000	4,958
126408-HB-2	CSX CORP		07/16/2014	MORGAN STANLEY		7,493,625	7,500,000	
23331A-BE-8	D.R. HORTON INC		02/20/2014	BANK OF AMERICA/MERRILL LYNCH		9,600,000	10,000,000	194,444
235825-AD-8	DANA HOLDING CORP		12/19/2014	BANK OF AMERICA/MERRILL LYNCH		2,852,150	2,683,000	42,936
237266-AG-6	DARLING INGREDIENTS INC		10/14/2014	Various		14,210,651	13,950,000	128,209
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		06/10/2014	WELLS FARGO		1,730,750	1,725,000	
23918K-AP-3	DAVITA INC		04/21/2014	BANK OF AMERICA/MERRILL LYNCH		2,130,000	2,000,000	22,042
24521Q-AC-6	DEL MONTE CORP (BIG HEART PET) TLB		02/24/2014	EXCHANGE		1,392,485	1,394,694	
L2324E-AB-7	DELOS AIRCRAFT TLB (ILFC)	E	08/20/2014	DEUTSCHE BANK SECURITIES		2,002,500	2,000,000	
247126-AJ-4	DELPHI CORP (NEW)		02/24/2014	JPMORGAN CHASE & CO.		13,452,615	13,500,000	
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	E	09/24/2014	GREENWICH NATWEST		2,985,000	3,000,000	
247916-AC-3	DENBURY RESOURCES INC		12/31/2014	STERNE AGEE CLEARING INC.		2,865,000	3,000,000	74,906
247916-AD-1	DENBURY RESOURCES INC		04/16/2014	WELLS FARGO		1,350,000	1,350,000	
24823U-AH-1	DENBURY RESOURCES INC		03/11/2014	BANK OF AMERICA/MERRILL LYNCH		1,168,750	1,250,000	9,475
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		09/23/2014	BARCLAYS		4,999,609	5,000,000	1,054
25470X-AJ-4	DISH DBS CORP		01/21/2014	BANK OF AMERICA/MERRILL LYNCH		2,292,188	2,250,000	3,305
25470X-AV-7	DISH DBS CORP		12/04/2014	Various		5,640,000	5,640,000	15,503
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		06/03/2014	CREDIT SUISSE		553,128	553,128	
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	
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		07/25/2014	J. P. MORGAN SECURITIES, INC.		1,492,500	1,500,000	
262049-AA-7	DRILL RIGS HLDS INC	E	10/06/2014	OPPENHEIMER & CO., INC.		1,972,500	2,000,000	2,528
Y2112G-AB-4	DRILLSHIPS FINANCING TERM LOAN B-1	E	12/08/2014	GOLDMAN, SACHS & CO.		964,433	997,475	
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS	E	07/21/2014	CREDIT SUISSE		10,000,000	10,000,000	
26818A-AC-8	DYNEGY FINANCE I INC		12/12/2014	MORGAN STANLEY		990,000	1,000,000	10,590
269871-AB-5	EAGLE SPINCO INC		06/30/2014	EXCHANGE		5,419,975	5,500,000	95,391
268317-AK-0	ELECTRICITE DE FRANCE SA	F	01/13/2014	CITIGROUP GLOBAL MARKETS		9,672,600	10,000,000	
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/06/2014	EXCHANGE		4,317,306	4,285,000	
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/06/2014	EXCHANGE		4,606,839	4,325,000	
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		03/31/2014	Various		(14,713)		
29277@-AA-1	ENERGY FUTURE INTERM HLDGS (EFIH) TL DIP		09/17/2014	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	

SCHEDULE D - PART 3

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

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29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		09/29/2014	CITIGROUP GLOBAL MARKETS		2,986,670	2,500,000	
29273X-AN-6	ENERGY TRANSFER EQUITY LP TERM LOAN		06/16/2014	CREDIT SUISSE		1,490,625	1,500,000	
29362U-AA-2	ENTEGRIS INC		04/25/2014	GOLDMAN, SACHS & CO.		5,386,125	5,300,000	25,617
26881L-AF-9	EP MINERALS LLC TERM LOAN		12/23/2014	BANK OF MONTREAL		8,961,250	8,993,750	
29444U-AM-8	EQUINIX INC		04/28/2014	Various		10,232,500	10,000,000	33,146
29444U-AN-6	EQUINIX INC		11/17/2014	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
29444U-AP-1	EQUINIX INC		12/19/2014	Various		3,058,350	3,035,000	12,680
30051J-AA-1	EVRAZ INC NA CANADA		10/31/2014	CITIGROUP GLOBAL MARKETS		1,175,000	1,175,000	
30204N-AC-4	EXGEN TEXAS POWER LLC TL		09/25/2014	BANK OF AMERICA		990,000	1,000,000	
31428X-AY-2	FEDEX CORP		01/06/2014	JPMORGAN CHASE & CO.		2,495,700	2,500,000	
315786-AA-1	FIDELITY & GUARANTY LIFE		04/15/2014	JEFFERIES & COMPANY, INC.		4,978,125	4,650,000	24,863
32007U-BJ-7	FIRST DATA CORP 2018 DOLLAR TL		09/16/2014	Various		2,498,125	2,500,000	
32007U-BE-8	FIRST DATA CORP 2021 EXT DOLLAR TL		06/05/2014	CREDIT SUISSE		2,007,500	2,000,000	
335934-AH-8	FIRST QUANTUM MINERALS LTD	A	05/08/2014	CREDIT SUISSE		900,000	900,000	
337932-AC-1	FIRSTENERGY CORP		03/07/2014	JPMORGAN CHASE & CO.		10,269,300	9,000,000	214,899
33818X-AD-2	FITNESS INT'L LLC TLB		09/09/2014	BANK OF AMERICA		1,980,000	2,000,000	
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	04/24/2014	CITIGROUP GLOBAL MARKETS		3,526,250	3,500,000	35,972
34529Y-AC-0	FORDO_12-CA4 ABS		10/24/2014	Various		9,676,120	9,655,000	2,966
345838-AE-6	FOREST LABORATORIES INC		01/27/2014	MORGAN STANLEY		6,650,000	6,650,000	
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	07/02/2014	CREDIT SUISSE		1,499,972	1,496,231	
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.		4,995,250	5,000,000	
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP		09/09/2014	JPMORGAN CHASE & CO.		1,890,500	1,900,000	
302941-AM-1	FTI CONSULTING INC		12/01/2014	Various		1,552,500	1,500,000	3,583
364725-BA-8	GANNETT CO INC		07/31/2014	EXCHANGE		6,525,414	6,300,000	14,350
364725-BD-2	GANNETT CO INC		10/23/2014	EXCHANGE		1,954,346	1,900,000	2,164
364725-BE-0	GANNETT CO INC		10/23/2014	EXCHANGE		1,592,303	1,550,000	2,196
36740P-AA-1	GATES GLOBAL LLC		09/12/2014	CITIGROUP GLOBAL MARKETS		1,455,000	1,500,000	20,250
370334-BT-0	GENERAL MILLS INC		01/21/2014	MORGAN STANLEY		26,956,800	27,000,000	
37045V-AF-7	GENERAL MOTORS CO		08/06/2014	Various		12,632,500	12,250,000	253,472
37186*-AA-6	GENESIS SOLAR FUNDING LLC		06/13/2014	BARCLAYS		17,000,000	17,000,000	
36159R-AG-8	GEO GROUP INC		06/23/2014	OPPENHEIMER & CO., INC.		3,140,625	3,125,000	37,815
36159R-AK-9	GEO GROUP INC		03/18/2014	Various		3,562,500	3,500,000	26,274
361841-AB-5	GLP CAPITAL LP		07/31/2014	EXCHANGE		1,100,000	1,100,000	12,031
361841-AD-1	GLP CAPITAL LP		07/31/2014	EXCHANGE		2,700,000	2,700,000	32,906
361841-AF-6	GLP CAPITAL LP		07/31/2014	EXCHANGE		5,762,836	5,850,000	78,609
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		12/01/2014	SCHEDULED PAY UP		1,251,415	1,251,415	
38259P-AD-4	GOOGLE INC		02/20/2014	BANK OF AMERICA/MERRILL LYNCH		4,999,150	5,000,000	
38869P-AK-0	GRAPHIC PACKAGING INTL		03/13/2014	Various		4,015,000	4,000,000	75,208
39322G-AB-9	GREEN PLAINS PRSNG LOAN		07/09/2014	Various		14,868,750	15,000,000	
398433-AH-5	GRIFFON CORPORATION		06/19/2014	EXCHANGE		5,984,830	6,000,000	98,000
398905-AH-2	GROUP 1 AUTOMOTIVE INC		10/14/2014	WELLS FARGO		1,473,750	1,500,000	28,125
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	07/11/2014	HSBC SECURITIES, INC.		8,561,786	8,058,000	172,240
423074-AR-4	H.J. HEINZ CO		06/09/2014	EXCHANGE		6,662,997	6,675,000	42,553
412690-AD-1	HARLAND CLARKE HOLDINGS CORP		02/26/2014	STERNE AGEE CLEARING INC.		3,067,500	3,000,000	16,615
43814G-AC-4	HAROT_14-2 ABS		09/23/2014	BANK OF AMERICA/MERRILL LYNCH		9,968,750	10,000,000	1,711
404119-BN-8	HCA INC		12/11/2014	Various		9,998,750	10,000,000	25,278
404119-BQ-1	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		4,500,000	4,500,000	
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		10/01/2014	VARIOUS		2,973,012	2,973,012	
428040-CN-7	HDTFS INC		08/01/2014	STERNE AGEE CLEARING INC.		1,561,875	1,500,000	32,031
421924-BK-6	HEALTHSOUTH CORP		02/20/2014	OPPENHEIMER & CO., INC.		3,030,000	3,000,000	54,625
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		07/25/2014	Various		2,001,250	2,000,000	
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/16/2014	MORGAN STANLEY DEAN WITTER		1,492,500	1,500,000	
43534#-AA-9	HOLLANDER SLEEP PRODUCTS LLC TL		10/20/2014	DIRECT		7,387,500	7,500,000	
440452-AE-0	HORMEL FOODS CORP		12/11/2014	DIRECT		8,447,586	8,464,000	54,311
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		04/09/2014	CONVERSION		44,382,571	44,382,571	221,912
44701P-AV-6	HUNTSMAN INT'L 2014-1 ADD'L TL		10/09/2014	J. P. MORGAN SECURITIES, INC.		2,010,000	2,000,000	
44919P-AC-6	IAC/INTERACTIVECORP		05/01/2014	BANK OF AMERICA/MERRILL LYNCH		3,703,125	3,750,000	69,766
451102-AX-5	ICAHN ENTERPRISES LP		05/30/2014	EXCHANGE		6,594,379	6,500,000	140,167
451102-BF-3	ICAHN ENTERPRISES LP		06/02/2014	EXCHANGE		6,000,000	6,000,000	120,438
452308-AT-6	ILLINOIS TOOL WORKS INC		02/18/2014	JPMORGAN CHASE & CO.		2,989,440	3,000,000	
452308-AU-3	ILLINOIS TOOL WORKS INC		02/18/2014	BANK OF AMERICA/MERRILL LYNCH		24,967,750	25,000,000	
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		03/17/2014	EXCHANGE		1,915,908	1,925,222	
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP		06/17/2014	EXCHANGE		9,983,008	10,000,000	2,361
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINANCE	E	10/23/2014	BANK OF AMERICA/MERRILL LYNCH		3,313,235	3,333,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
457153-AG-9	INGRAM MICRO INC		12/10/2014	MORGAN STANLEY		6,228,063	6,250,000	
45720#-AA-8	INJURED WORKERS PHARMACY LLC		07/31/2014	CITIZENS BANK, NA		4,950,000	5,000,000	
45763P-AE-6	INMARSAT FINANCE PLC	F	12/04/2014	Various		5,612,109	5,675,000	9,750
45827@-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		11/15/2014	Various		940,432	940,432	
45827@-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		11/15/2014	Various		33,412	33,412	
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	06/09/2014	EXCHANGE		3,354,655	3,400,000	66,489
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		02/06/2014	BNP CAPITAL MARKETS		9,979,200	10,000,000	
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		12/12/2014	OPPENHEIMER & CO., INC.		2,130,000	2,000,000	39,819
46186R-AA-7	INVISTA FINANCE LLC		10/09/2014	WELLS FARGO		5,000,000	5,000,000	
46284P-AP-9	IRON MOUNTAIN INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH		985,000	1,000,000	3,993
46361*-AK-2	IRVINE CO		06/30/2014	EXCHANGE		35,000,000	35,000,000	164,092
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		08/04/2014	CREDIT SUISSE		1,496,250	1,500,000	
46625H-JT-8	JPMORGAN CHASE & CO		01/21/2014	JPMORGAN CHASE & CO.		3,977,680	4,000,000	
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		951,423	956,555	
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	
50076Q-AU-0	KRAFT FOODS GROUP INC		12/18/2014	CITIGROUP GLOBAL MARKETS		5,671,250	5,000,000	99,288
501044-CX-7	KROGER CO		12/05/2014	CITIGROUP GLOBAL MARKETS		10,155,100	10,000,000	132,917
48268K-AD-3	KT CORP	F	04/14/2014	CITIGROUP GLOBAL MARKETS		14,946,300	15,000,000	
513075-BB-6	LAMAR MEDIA CORP		03/06/2014	BARCLAYS		2,009,250	1,900,000	12,403
513075-BE-0	LAMAR MEDIA CORP		07/24/2014	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000	48,889
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		04/09/2014	Various		9,825,925	9,785,000	5,465
521865-AX-3	LEAR CORP		11/18/2014	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
521865-AU-9	LEAR CORPORATION		05/30/2014	EXCHANGE		12,082,721	12,450,000	221,766
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		11/18/2014	Various		4,412,834	28,400,000	
526057-BN-3	LENNAR CORPORATION		02/27/2014	WELLS FARGO		4,793,750	5,000,000	71,910
52729K-AL-0	LEVEL 3 FINANCING INC TERM LOAN B5		12/10/2014	BANK OF AMERICA		2,977,500	3,000,000	
529897-AF-7	LIBBEY GLASS INC TLB		06/23/2014	CITIBANK		1,993,750	2,000,000	
501889-AB-5	LKQ CORP		04/30/2014	EXCHANGE		1,659,213	1,750,000	38,099
50218U-AC-0	LTCG HLDG CORP (LONG TERM CARE) TL		06/16/2014	RBC DOMINION SECURITIES		7,960,000	8,000,000	
L6232U-AD-9	MALLINCKRODT INT'L FINANCE INCREM TLB1	E	08/28/2014	BARCLAYS BANK		1,492,500	1,500,000	
570506-AS-4	MARKWEST ENERGY PARTNERS LP		11/18/2014	WELLS FARGO		1,000,000	1,000,000	
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		04/01/2014	SCHEDULED PAY UP		66,510	66,510	
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		04/24/2014	JEFFERIES & COMPANY, INC.		1,890,000	1,800,000	8,925
585055-BC-9	MEDTRONIC INC		02/20/2014	BARCLAYS		14,970,900	15,000,000	
585055-BL-9	MEDTRONIC INC		12/17/2014	CITIGROUP GLOBAL MARKETS		5,039,450	5,000,000	5,250
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	
58711P-AL-6	MEN'S WEARHOUSE TLB		09/26/2014	J. P. MORGAN SECURITIES, INC.		2,970,000	3,000,000	
59001A-AN-2	MERITAGE HOMES CORP		12/18/2014	CITIGROUP GLOBAL MARKETS		4,280,000	4,000,000	54,022
59151K-AJ-7	METHANEX CORP	A	11/13/2014	BNP CAPITAL MARKETS		4,967,650	5,000,000	
591611-AG-3	METRO-GOLDWYN-MAYER INC. 2ND LIEN TL		09/15/2014	J. P. MORGAN SECURITIES, INC.		2,272,500	2,250,000	
552953-CA-7	MGM RESORTS INTL		04/07/2014	JPMORGAN CHASE & CO.		1,929,375	1,750,000	37,036
45567Y-AB-1	MH SUB I LLC (MICRO HLDGS) 1ST LIEN TL		09/30/2014	CREDIT SUISSE		2,314,706	2,337,255	
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		07/28/2014	DEUTSCHE BANK SECURITIES		3,000,000	3,000,000	
59565X-AA-8	MIDCONTINENT COMM & FIN		03/18/2014	SUNTRUST INVESTMENT SERVICES, INC.		3,142,500	3,000,000	26,042
60038C-AF-0	MILLENNIUM LABS LLC TLB		05/07/2014	J. P. MORGAN SECURITIES, INC.		4,207,500	4,250,000	
609207-AB-1	MONDELEZ INTERNATIONAL INC		01/09/2014	RBS SECURITIES INC		4,994,600	5,000,000	
61746B-DQ-6	MORGAN STANLEY		04/23/2014	MORGAN STANLEY		7,929,920	8,000,000	
55354G-AA-8	MSCI INC		11/10/2014	Various		1,779,763	1,760,000	
65490B-AE-5	NALT_14-B ABS		10/08/2014	BARCLAYS		29,997,342	30,000,000	
63938C-AA-6	NAVIENT CORP		11/03/2014	JPMORGAN CHASE & CO.		1,788,570	1,800,000	
63938C-AB-4	NAVIENT CORP		11/03/2014	JPMORGAN CHASE & CO.		4,953,750	5,000,000	
62886E-AJ-7	NCR CORP		07/23/2014	Various		8,322,695	8,257,000	53,287
62886E-AR-9	NCR CORP		07/23/2014	EXCHANGE		828,393	800,000	4,961
62886E-AS-7	NCR CORP		07/23/2014	EXCHANGE		3,673,123	3,500,000	23,552
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS	E	02/11/2014	MORGAN STANLEY		283,333	333,333	
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		492,105	578,947	
651290-AN-8	NEWFIELD EXPLORATION CO		12/30/2014	JPMORGAN CHASE & CO.		1,995,920	1,952,000	57,408
BAS0A1-6H-0	NEWMK_13-1 SFN CDO - CF - LOANS	E	10/30/2014	JEFFERIES & COMPANY, INC.		365,457	4,500,000	
65409Q-BA-9	NIELSEN FINANCE LLC		02/12/2014	OPPENHEIMER & CO., INC.		995,000	1,000,000	17,125

SCHEDULE D - PART 3

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

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65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		05/22/2014	J. P. MORGAN SECURITIES, INC.		1,995,000	2,000,000	
655844-BL-1	NORFOLK SOUTHERN CORP		12/18/2014	BANK OF AMERICA/MERRILL LYNCH		3,463,320	3,500,000	36,126
656560-AH-2	NORTEK INC LOAN		05/14/2014	WELLS FARGO		997,500	1,000,000	
66989H-AG-3	NOVARTIS CAPITAL CORP	R	02/21/2014	Various		13,900,180	14,000,000	
629377-BW-1	NRG ENERGY INC		10/31/2014	EXCHANGE		1,275,000	1,275,000	23,464
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2	E	07/23/2014	DEUTSCHE BANK SECURITIES		2,313,433	2,319,231	
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1	E	07/23/2014	DEUTSCHE BANK SECURITIES		2,674,067	2,680,769	
67054L-AB-3	NUMERICABLE GROUP SA	F	04/23/2014	JPMORGAN CHASE & CO.		9,100,000	9,000,000	
67054L-AC-1	NUMERICABLE GROUP SA	F	06/23/2014	Various		6,544,375	6,400,000	12,500
991612-9A-2	OASIS OUTSOURCING HLDGS INC 1ST LIEN TL		12/29/2014	RBC DOMINION SECURITIES		14,850,000	15,000,000	
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.		2,478,275	2,500,000	
681904-AS-7	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000	
681904-AT-5	OMNICARE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH		493,333	493,333	
69006V-AB-6	OUTERSTUFF LLC CLOSING TL		08/20/2014	CREDIT SUISSE		990,000	1,000,000	
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		11/18/2014	DEUTSCHE BANK AG		500,000	500,000	
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		11/18/2014	DEUTSCHE BANK AG		500,000	500,000	
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		02/18/2014	JPMORGAN CHASE & CO.		4,995,050	5,000,000	
70109H-AN-5	PARKER HANNIFIN CORP		11/18/2014	MORGAN STANLEY		4,993,400	5,000,000	
706451-BF-7	PEMEX PROJ FDG MASTER TR	R	07/21/2014	Various		(13,500)		
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	
714294-AD-7	PERRIGO COMPANY PLC	E	10/23/2014	EXCHANGE		2,988,482	3,000,000	52,667
71654Q-AV-4	PETROLEOS MEXICANOS	F	06/30/2014	HSBC SECURITIES, INC.		(12,000)		
718546-AK-0	PHILLIPS 66		11/12/2014	MITSUBISHI UFJ SECURITIES (USA)		6,418,360	6,500,000	
72165N-AR-0	PILOT TRAVEL CENTERS INITIAL TLB		10/14/2014	BANK OF AMERICA		1,990,000	2,000,000	
723456-AS-8	PINNACLE ENTERTAINMENT INC		06/18/2014	EXCHANGE		9,086,253	9,000,000	218,344
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		10/06/2014	UNION BANK OF SWITZERLAND		1,995,000	2,000,000	
73744G-AF-9	POST HLDGS SER A INCREM TL		06/26/2014	BARCLAYS BANK		497,500	500,000	
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN	A	03/04/2014	BANK OF AMERICA/MERRILL LYNCH		9,911,100	10,000,000	
73931D-AC-6	POWER PRODUCTS LLC TLB		11/07/2014	RBC DOMINION SECURITIES		7,462,500	7,500,000	
74340X-AX-9	PROLOGIS LP		02/13/2014	EXCHANGE		985,590	1,000,000	3,111
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		05/12/2014	GOLDMAN, SACHS & CO.		9,950,700	10,000,000	
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP		10/06/2014	RBS SECURITIES INC		4,108,760	4,000,000	63,389
693656-AA-8	PVH CORP		03/20/2014	OPPENHEIMER & CO., INC.		2,977,500	3,000,000	37,500
747262-AS-2	QVC INC		06/17/2014	EXCHANGE		4,996,421	5,000,000	59,951
747262-AW-3	QVC INC		12/08/2014	EXCHANGE		4,989,289	5,000,000	80,993
75886A-AG-3	REGENCY ENERGY PARTNERS		02/11/2014	BARCLAYS		786,000	800,000	14,544
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		04/07/2014	Various		6,525,000	7,000,000	139,125
75886A-AL-2	REGENCY ENERGY PARTNERS LP		03/11/2014	Various		11,848,460	11,500,000	52,712
76009N-AK-6	RENT-A-CENTER INC		09/29/2014	BARCLAYS		618,750	750,000	14,943
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		08/08/2014	CREDIT SUISSE		2,007,500	2,000,000	
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		03/20/2014	GOLDMAN, SACHS & CO.		3,680,025	3,530,000	90,211
777779-AD-1	ROSETTA RESOURCES INC		07/28/2014	Various		6,872,025	6,710,000	134,358
777779-AE-9	ROSETTA RESOURCES INC		05/14/2014	JPMORGAN CHASE & CO.		516,250	500,000	15,014
777779-AF-6	ROSETTA RESOURCES INC		05/21/2014	JPMORGAN CHASE & CO.		2,100,000	2,100,000	
779382-AR-1	ROWAN COMPANIES INC		01/06/2014	BARCLAYS		4,994,900	5,000,000	
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/24/2014	EXCHANGE		102,790	100,000	2,484
785592-AE-6	SABINE PASS LIQUEFACTION LLC		04/07/2014	Various		10,319,692	9,950,000	89,952
785592-AH-9	SABINE PASS LIQUEFACTION LLC		11/24/2014	EXCHANGE		5,013,578	5,000,000	59,896
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		11/24/2014	EXCHANGE		3,618,687	3,525,000	5,067
785583-AK-1	SABINE PASS LNG LP		01/16/2014	CITIGROUP GLOBAL MARKETS		6,916,000	6,650,000	97,256
78572X-AE-1	SABRA HEALTH CARE LP		10/01/2014	WELLS FARGO		1,293,500	1,300,000	13,704
18503T-AB-6	SAGE AUTO INTERIORS 1ST LIEN TLB		10/29/2014	UNION BANK OF SWITZERLAND		17,820,000	18,000,000	
79546V-AK-2	SALLY HOLDINGS LLC		04/25/2014	JEFFERIES & COMPANY, INC.		818,000	800,000	22,122
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		04/25/2014	Various		5,381,375	5,050,000	36,719
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		04/08/2014	JPMORGAN CHASE & CO.		6,385,000	6,000,000	69,583
78388J-AR-7	SBA COMMUNICATIONS CORP		06/17/2014	JPMORGAN CHASE & CO.		2,479,450	2,500,000	
78408L-AB-3	SC JOHNSON & SON INC		12/18/2014	CITIGROUP GLOBAL MARKETS		3,828,659	3,730,000	27,768
80874Y-AT-7	SCIENTIFIC GAMES INTERNATIONAL INC		12/03/2014	EXCHANGE		898,900	1,000,000	3,333
78420E-AB-3	SCIENTIFIC GAMES INTL INC. TL B2		11/05/2014	BANK OF AMERICA		1,980,000	2,000,000	
81180W-AH-4	SEAGATE HDD CAYMAN	E	08/11/2014	EXCHANGE		12,711,222	13,250,000	122,378
81180W-AM-3	SEAGATE HDD CAYMAN	E	11/24/2014	MORGAN STANLEY		6,231,625	6,250,000	

SCHEDULE D - PART 3

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

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81211K-AU-4	SEALED AIR CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH		1,985,000	2,000,000	32,083
81620*-AA-8	SELECT REHABILITATION INC		10/01/2014	DIRECT		4,000,000	4,000,000	
81725W-AG-8	SENSATA TECHNOLOGIES BV	E	03/18/2014	Various		9,700,000	10,000,000	171,302
817565-CB-8	SERVICE CORP INTERNATIONAL		10/09/2014	EXCHANGE		1,750,000	1,750,000	38,409
818097-AB-3	SEVENTY SEVEN ENERGY INC		12/30/2014	Various		2,737,850	3,250,000	104,451
822538-AA-2	SHELF DRILL HOLD LTD	F	11/03/2014	CANTOR FITZGERALD		495,000	500,000	599
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		03/31/2014	SCHEDULED PAY UP		37,281	37,281	
82670D-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		09/10/2014	Various		1,409,625	1,425,000	29,878
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		07/11/2014	J. P. MORGAN SECURITIES, INC.		4,493,750	4,500,000	
827048-AR-0	SILGAN HOLDINGS INC		07/24/2014	EXCHANGE		3,340,253	3,350,000	88,542
829259-AM-2	SINCLAIR TELEVISION GROU		04/08/2014	CITIGROUP GLOBAL MARKETS		4,264,313	4,275,000	6,383
829259-AP-5	SINCLAIR TELEVISION GROUP INC		08/20/2014	CITIGROUP GLOBAL MARKETS		800,000	800,000	16,150
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		450,000	450,000	8,606
82967N-AG-3	SIRIUS XM RADIO INC		03/19/2014	RBC DOMINION SECURITIES		3,082,500	3,000,000	17,063
82967N-AQ-1	SIRIUS XM RADIO INC		06/18/2014	JPMORGAN CHASE & CO.		2,125,000	2,000,000	26,764
78454L-AJ-9	SM ENERGY CO		11/12/2014	BANK OF AMERICA/MERRILL LYNCH		1,005,000	1,000,000	
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS		04/30/2014	CITIGROUP GLOBAL MARKETS		4,027,500	4,500,000	
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN		06/02/2014	CREDIT SUISSE		9,967,000	10,000,000	
85205T-AF-7	SPIRIT AEROSYSTEMS INC		10/03/2014	EXCHANGE		2,036,836	2,000,000	5,250
852060-AG-7	SPRINT CAPITAL CORP		07/09/2014	GOLDMAN, SACHS & CO.		2,769,375	2,500,000	29,804
85207U-AE-5	SPRINT CORP		11/17/2014	EXCHANGE		1,000,000	1,000,000	12,486
85207U-AH-8	SPRINT CORP		11/17/2014	EXCHANGE		2,300,000	2,300,000	69,192
86909V-AC-6	SQART_14-1 ABS		09/23/2014	JPMORGAN CHASE & CO.		9,992,188	10,000,000	3,056
858119-BB-5	STEEL DYNAMICS INC		12/12/2014	Various		6,128,250	5,900,000	82,225
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/12/2014	WELLS FARGO		1,050,000	1,050,000	
86680W-AB-1	SUN MERGER SUB INC		12/12/2014	BANK OF AMERICA/MERRILL LYNCH		4,631,250	4,500,000	76,375
867363-AX-1	SUNGARD DATA SYSTEMS INC		09/11/2014	JPMORGAN CHASE & CO.		1,545,000	1,500,000	37,266
86736G-AP-9	SUNGARD DATA SYSTEMS INC (SOLAR CAP) TLE		11/20/2014	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000	
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		11/12/2014	WELLS FARGO		4,966,550	5,000,000	
89190A-AD-2	TAOT_14-C ABS		10/07/2014	BANK OF AMERICA/MERRILL LYNCH		18,994,321	19,000,000	
87612B-AH-5	TARGA RESOURCES PARTNERS LP		12/22/2014	CANTOR FITZGERALD		1,027,500	1,000,000	27,691
87612B-AP-7	TARGA RESOURCES PARTNERS LP		12/17/2014	Various		7,934,994	8,775,000	16,371
87612B-AQ-5	TARGA RESOURCES PARTNERS LP		12/19/2014	Various		960,000	1,000,000	6,417
87243Q-AB-2	TENET HEALTHCARE CORPORATION		05/09/2014	EXCHANGE		3,878,760	3,700,000	23,433
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		1,849,318	1,852,797	
881609-BA-8	TESORO CORP		08/04/2014	Various		18,251,250	18,250,000	78,299
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL		07/22/2014	CITIBANK		1,686,720	1,693,069	
88233D-AM-5	TEXAS COMPETITIVE/TCEH		10/23/2014	Various		4,076,514	5,167,000	
87242H-AE-7	TGI FRIDAY INC 2ND LIEN INITIAL TL		07/30/2014	CREDIT SUISSE		9,850,000	10,000,000	
70259#-AA-5	THE PASHA GROUP		12/30/2014	DIRECT		15,000,000	15,000,000	
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)		07/10/2014	BARCLAYS		4,578,250	4,550,000	45,936
87258B-AF-8	TMFS HOLDINGS LLC INITIAL TL		08/13/2014	CREDIT SUISSE		9,900,000	10,000,000	
87264A-AJ-4	T-MOBILE USA INC		04/24/2014	Various		8,418,750	8,000,000	204,750
87264A-AK-1	T-MOBILE USA INC		02/11/2014	EXCHANGE		1,353,820	1,350,000	30,469
87264A-AL-9	T-MOBILE USA INC		02/11/2014	EXCHANGE		8,858,598	8,750,000	209,332
87264A-AN-5	T-MOBILE USA INC		09/25/2014	Various		7,757,500	7,750,000	16,646
88947E-AK-6	TOLL BROS FINANCE CORP		12/18/2014	Various		8,031,250	7,500,000	90,573
88947E-AN-0	TOLL BROTHERS FINANCE CORP		07/29/2014	BARCLAYS		977,500	1,000,000	12,882
87264N-AB-3	TPF II POWER LLC TL		10/09/2014	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		05/21/2014	DEUTSCHE BANK SECURITIES		4,488,750	4,500,000	
89364M-AY-0	TRANSDIGM INC. TLD		08/06/2014	Various		3,491,250	3,500,000	
89469A-AB-0	TREEHOUSE FOODS INC		03/19/2014	Various		9,959,313	9,850,000	3,961
902151-AA-7	TYCO/TYCO INTL FIN SA	E	11/18/2014	EXCHANGE		13,228,226	12,695,000	298,200
902151-AC-3	TYCO/TYCO INTL FIN SA	E	11/18/2014	EXCHANGE		4,211,636	4,035,000	120,041
903914-AC-3	ULTRA PETROLEUM CORP	G	12/19/2014	Various		1,806,094	1,875,000	8,167
907818-DR-6	UNION PACIFIC CORP		01/23/2014	EXCHANGE		8,515,834	9,223,000	141,981
907818-DT-2	UNION PACIFIC CORP		01/23/2014	EXCHANGE		3,082,006	3,998,000	81,381
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/06/2014	MORGAN STANLEY		4,600,000	4,600,000	
90932Q-AB-2	UNITED AIRLINES INC B ABS		07/28/2014	CREDIT SUISSE		4,000,000	4,000,000	
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		04/07/2014	JPMORGAN CHASE & CO.		940,500	900,000	22,800
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		03/12/2014	MORGAN STANLEY		2,350,000	2,350,000	
911365-AX-2	UNITED RENTALS NORTH AM		12/02/2014	MORGAN STANLEY		3,663,688	3,475,000	89,063
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	F	12/03/2014	GOLDMAN, SACHS & CO.		4,285,000	4,285,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		09/03/2014	Various		1,250,000	1,250,000	6,089
90349Y-AC-0	US ECOLOGY INC. TL		07/23/2014	WELLS FARGO		1,007,500	1,000,000	
91733W-AA-0	US SHALE SOLUTIONS INC		08/07/2014	JEFFERIES & COMPANY, INC.		485,000	500,000	
903280-AD-7	USAA CAPITAL CORP		05/05/2014	BANK OF AMERICA/MERRILL LYNCH		4,999,750	5,000,000	
90349V-AB-8	USS PARENT HOLDINGS CORP		09/03/2014	GECC CAPITAL MARKETS GROUP		9,950,000	10,000,000	
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	06/18/2014	BANK OF AMERICA/MERRILL LYNCH		1,806,875	1,750,000	6,016
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	G	06/06/2014	CITIBANK		3,007,500	3,000,000	
920253-AE-1	VALMONT INDUSTRIES INC		09/08/2014	JPMORGAN CHASE & CO.		1,973,600	2,000,000	
920253-AF-8	VALMONT INDUSTRIES INC		09/08/2014	BANK OF AMERICA/MERRILL LYNCH		1,990,720	2,000,000	
92210M-AH-7	VANTIV LLC TLB		07/18/2014	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000	
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.		9,934,000	10,000,000	
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		12/10/2014	GOLUB CAPITAL		1,007,200	1,007,200	
92660F-AG-9	VIDEOTRON LTD	A	12/11/2014	Various		10,038,750	10,000,000	2,837
92839F-AM-2	VISTEON CORP INITIAL TL		07/03/2014	CITIBANK		1,496,250	1,500,000	
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	
94106L-AZ-2	WASTE MANAGEMENT INC		05/05/2014	JPMORGAN CHASE & CO.		8,977,320	9,000,000	
94974B-FR-6	WELLS FARGO & COMPANY		01/16/2014	WELLS FARGO		9,983,100	10,000,000	
95081Q-AK-0	WESCO DISTRIBUTION INC		07/18/2014	EXCHANGE		6,315,893	6,300,000	31,041
952355-AN-5	WEST CORP		12/18/2014	DEUTSCHE BANK AG		10,407,750	10,500,000	64,201
960878-AB-2	WESTMORELAND COAL COMPANY		12/08/2014	BANK MONTREAL / NESBITT BURNS		2,368,992	2,400,000	
96188*-AA-6	WETT HOLDINGS LLC		12/18/2014	SOCIETE GENERALE		10,000,000	10,000,000	
962178-AM-1	WEYERHAEUSER REAL ESTATE COMPANY		06/17/2014	CITIGROUP GLOBAL MARKETS		2,832,500	2,750,000	3,141
966387-AG-7	WHITING PETROLEUM CORP		11/25/2014	WELLS FARGO		508,125	500,000	5,278
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		2,916,250	3,000,000	52,594
982526-AQ-8	WM WRIGLEY JR CO		12/18/2014	CITIGROUP GLOBAL MARKETS		2,049,920	2,000,000	11,625
92933B-AF-1	WMG ACQUISITION CORP		03/26/2014	CREDIT SUISSE		750,000	750,000	
98158L-AD-9	WOART_2014-A ABS		04/15/2014	BARCLAYS		7,998,202	8,000,000	
98212B-AE-3	WPX ENERGY INC		12/23/2014	Various		2,343,750	2,500,000	40,469
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		11/14/2014	MORGAN STANLEY DEAN WITTER		2,977,500	3,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,216,129,851	2,245,555,956	10,728,117
025816-BJ-7	AMERICAN EXPRESS COMPANY		11/05/2014	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
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		1,612,323	6,485,000	
4899999. Subtotal - Bonds - Hybrid Securities						19,117,198	23,985,000	
8399997. Total - Bonds - Part 3						2,310,536,705	2,337,520,956	10,762,472
8399998. Total - Bonds - Part 5						1,320,607,475	1,316,186,058	3,892,945
8399999. Total - Bonds						3,631,144,180	3,653,707,014	14,655,416
D3207M-11-0	HENKEL VORZUG	D	11/18/2014	CREDIT SUISSE	5,356.000	558,190	1.00	
40428H-80-5	HSBC USA INC	R	10/14/2014	FIG Partners LLC	154,275.000	3,361,009	25.00	
50225*-12-0	LIGHT TOWER RENTALS INC. - LTR INVESTCO		08/28/2014	DIRECT	3,626,391.000	15,000,000	1.00	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	11/18/2014	CREDIT SUISSE	3,624.000	292,459	0.10	
D94523-10-3	VOLKSWAGEN AG PFD NON VTG PRF NPV	D	11/18/2014	CREDIT SUISSE	2,611.000	570,289	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						19,781,947	XXX	
8999997. Total - Preferred Stocks - Part 3						19,781,947	XXX	
8999998. Total - Preferred Stocks - Part 5						5,706,346	XXX	
8999999. Total - Preferred Stocks						25,488,293	XXX	
88579Y-10-1	3M COMPANY		11/26/2014	Various	9,356.000	1,345,036		
H0010V-10-1	ABB LTD-REG CMN STK	D	11/18/2014	CREDIT SUISSE	40,865.000	923,057		
002824-10-0	ABBOTT LABS		06/18/2014	Various	37,130.000	1,475,637		
00287Y-10-9	ABBVIE INC		11/26/2014	Various	22,982.000	1,515,766		
G1151C-10-1	ACCENTURE PLC		11/18/2014	CREDIT SUISSE	9,215.000	777,237		
H0023R-10-5	ACE LIMITED		11/18/2014	CREDIT SUISSE	4,376.000	487,647		
G0083B-10-8	ACTAVIS PLC	E	11/26/2014	Various	4,134.000	1,098,065		
D0066B-18-5	ADIDAS SALOMON AG	D	11/18/2014	CREDIT SUISSE	7,069.000	558,786		
00724F-10-1	ADOBE SYS INC		11/18/2014	CREDIT SUISSE	8,374.000	593,404		
N00927-29-8	AEGON	D	11/18/2014	CREDIT SUISSE	43,268.000	335,909		
00817Y-10-8	AETNA INC.		11/18/2014	Various	4,949.000	432,614		

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
001055-10-2	AFLAC INC.		11/18/2014	CREDIT SUISSE	6,829.000	403,705		
00846U-10-1	AGILENT TECHNOLOGIES INC		11/18/2014	Various	8,100.000	330,387		
S22135-38-8	AGRIUM INC COM	C	11/18/2014	CREDIT SUISSE	5,147.000	529,886		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	11/26/2014	Various	189,200.000	1,082,031		
009158-10-6	AIR PRODUCTS & CHEM		06/19/2014	Various	10,308.000	1,257,116		
J00882-12-6	AJINOMOTO	D	11/18/2014	UNION BANK OF SWITZERLAND	32,000.000	619,625		
N01803-10-0	AKZO N.V.	D	11/18/2014	CREDIT SUISSE	6,379.000	434,800		
013817-10-1	ALCOA INC COM		11/18/2014	CREDIT SUISSE	26,775.000	458,506		
015351-10-9	ALEXION PHARMACEUTICAL INC		11/18/2014	CREDIT SUISSE	3,022.000	579,604		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	11/18/2014	CREDIT SUISSE	11,404.000	406,826		
018490-10-2	ALLERGAN I NC COM		11/18/2014	CREDIT SUISSE	4,623.000	984,722		
D03080-11-2	ALLIANZ SE-REG COM STK	D	11/18/2014	CREDIT SUISSE	5,637.000	939,513		
02005N-10-0	ALLY FINANCIAL INC		12/17/2014	Various	88,333.000	1,782,501		
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	11/18/2014	CREDIT SUISSE	14,664.000	563,612		
023135-10-6	AMAZON COM INC		11/26/2014	Various	5,550.000	1,811,185		
Q03080-10-0	AMCOR LTD ORD	D	11/18/2014	UNION BANK OF SWITZERLAND	45,201.000	474,007		
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/30/2014	Various	75,000.000	2,793,786		
025537-10-1	AMERICAN ELEC PWR INC		09/30/2014	Various	19,588.000	1,045,863		
025816-10-9	AMERICAN EXPRESS CO		11/26/2014	Various	12,327.000	1,117,132		
026874-78-4	AMERICAN INTL GROUP INC		11/18/2014	CREDIT SUISSE	16,683.000	900,797		
03027X-10-0	AMERICAN TOWER CORP		11/18/2014	CREDIT SUISSE	7,854.000	788,509		
03076C-10-6	AMERIPRISE FINL INC		11/18/2014	Various	4,307.000	562,130		
03073E-10-5	AMERISOURCEBERGEN CORP		11/18/2014	Various	6,019.000	539,363		
031162-10-0	AMGEN INC		11/26/2014	Various	10,055.000	1,622,839		
Q0344G-10-1	AMP LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	78,771.000	393,687		
032095-10-1	AMPHENOL CORP.		11/18/2014	CREDIT SUISSE	9,369.000	482,973		
032511-10-7	ANADARKO PETE CORP		12/17/2014	Various	90,512.000	7,658,039		
032654-10-5	ANALOG DEVICES INC		11/18/2014	Various	11,776.000	599,506		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	11/18/2014	CREDIT SUISSE	25,918.000	552,758		
036752-10-3	ANTHEM INC		12/03/2014	EXCHANGE	4,967.000	641,929		
Q09504-13-7	ANZ NATIONAL BANK	D	11/18/2014	UNION BANK OF SWITZERLAND	35,594.000	994,451		
G0408V-10-2	AON PLC		11/18/2014	CREDIT SUISSE	5,449.000	494,000		
K0514G-10-1	AP MOLLER MAERSK B	D	11/18/2014	CREDIT SUISSE	238.000	505,341		
037411-10-5	APACHE CORP		11/18/2014	CREDIT SUISSE	6,392.000	460,680		
037833-10-0	APPLE INC.		11/26/2014	Various	84,931.000	9,779,441		
038222-10-5	APPLIED MATERIALS INC		11/18/2014	Various	26,125.000	592,259		
L03020-12-9	ARCELORMITTAL COMMON STOCK	D	11/18/2014	CREDIT SUISSE	31,870.000	395,807		
039483-10-2	ARCHER DANIELS MIDLAND CO		11/18/2014	CREDIT SUISSE	13,110.000	681,449		
G0483X-12-2	ARM HOLDINGS PLC	D	11/18/2014	CREDIT SUISSE	30,497.000	421,179		
N07059-20-2	ASML HOLDING N.V.	D	11/18/2014	CREDIT SUISSE	6,311.000	652,585		
W0817X-10-5	ASSA ABLOY B	D	11/18/2014	Various	9,092.000	481,807		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	11/18/2014	CREDIT SUISSE	35,534.000	735,141		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	11/18/2014	CREDIT SUISSE	9,301.000	447,923		
J96216-12-2	ASTELLAS PHARMA INC	D	11/18/2014	UNION BANK OF SWITZERLAND	46,600.000	718,858		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	11/26/2014	Various	20,190.000	1,437,390		
00206R-10-2	AT&T INC		11/26/2014	Various	88,849.000	3,210,551		
W10020-11-8	ATLAS COPCO AB-A S HS	D	11/18/2014	CREDIT SUISSE	19,211.000	565,134		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	11/12/2014	DIRECT	177,320.000	1,422,634		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		11/18/2014	CREDIT SUISSE	8,447.000	716,444		
053332-10-2	AUTOZONE INC		11/18/2014	Various	1,196.000	680,222		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		11/18/2014	CREDIT SUISSE	5,224.000	474,089		
053484-10-1	AVALONBAY CMNTYS INC		11/18/2014	CREDIT SUISSE	1,800.000	284,811		
G0683Q-10-9	AVIVA ORD GBP0.25	D	09/17/2014	Various	63,882.000	549,476		
F06106-10-2	AXA	D	10/21/2014	Various	22,517.000	590,260		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	11/18/2014	CREDIT SUISSE	74,567.000	541,250		
057224-10-7	BAKER HUGHES INC		11/18/2014	CREDIT SUISSE	9,166.000	594,681		
05990K-10-6	BANC OF CALIFORNIA INC		12/17/2014	Various	287,033.000	3,257,653		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	11/26/2014	CREDIT SUISSE	211,859.000	1,815,119		
060505-10-4	BANK AMER CORP COM		11/26/2014	Various	146,359.000	2,510,930		
064058-10-0	BANK NEW YORK MELLON CORP		11/18/2014	CREDIT SUISSE	18,400.000	731,012		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	11/18/2014	CREDIT SUISSE	16,314.000	996,716		
063671-10-1	BANK OF MONTREAL	C	11/18/2014	CREDIT SUISSE	9,923.000	720,756		
06425J-10-2	BANK OF THE CAROLINAS (NC)		06/30/2014	FIG Partners LLC	6,808,439.000	680,844		
06643P-10-4	BANKFINANCIAL CORP		12/15/2014	KEEFE, BRUYETTE & WOODS, INC.	111,866.000	1,164,867		
G08036-12-4	BARCLAYS ORD GBP0.25	D	10/31/2014	Various	258,056.000	990,420		

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
067901-95-9	BARRICK GOLD CORP COM NPV	C	11/18/2014	CREDIT SUISSE	39,716.000	519,570		
D06216-31-7	BASF SE	D	11/26/2014	CREDIT SUISSE	13,356.000	1,191,499		
071813-10-9	BAXTER INTL INC		09/30/2014	Various	12,882.000	973,063		
D07112-11-9	BAYER AG ORD NPV	D	11/26/2014	Various	12,466.000	1,703,500		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		11/18/2014	CREDIT SUISSE	5,295.000	558,964		
054937-10-7	BB+T CORP		11/18/2014	Various	14,933.000	560,347		
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	11/26/2014	CREDIT SUISSE	106,183.000	1,166,827		
05534B-76-0	BCE INC COM NPV	C	11/18/2014	CREDIT SUISSE	8,252.000	394,699		
075887-10-9	BECTON DICKINSON		11/18/2014	CREDIT SUISSE	4,433.000	579,301		
075896-10-0	BED BATH & BEYOND INC		11/18/2014	CREDIT SUISSE	7,391.000	523,485		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/26/2014	Various	14,135.000	2,065,187		
G1245Z-10-8	BG GROUP ORD GBP0.10	D	11/18/2014	CREDIT SUISSE	50,770.000	827,470		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	11/26/2014	Various	44,369.000	1,291,398		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	11/18/2014	CREDIT SUISSE	33,905.000	881,422		
09062X-10-3	BIOGEN IDEC INC.		11/18/2014	CREDIT SUISSE	3,250.000	992,589		
F1058Q-23-8	BNP PARIBAS S.A.	D	11/18/2014	CREDIT SUISSE	15,269.000	928,729		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	100,500.000	360,231		
097023-10-5	BOEING CO		11/26/2014	Various	9,810.000	1,280,124		
101121-10-1	BOSTON PPTYS INC		11/18/2014	CREDIT SUISSE	5,799.000	739,061		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		11/18/2014	CREDIT SUISSE	30,745.000	416,748		
G12793-10-8	BP PLC	D	11/26/2014	CREDIT SUISSE	274,103.000	1,875,398		
Q6634U-10-6	BRAMBLES	D	11/18/2014	UNION BANK OF SWITZERLAND	54,469.000	461,038		
J04578-12-6	BRIDGESTONE	D	11/18/2014	UNION BANK OF SWITZERLAND	16,600.000	545,148		
110122-10-8	BRISTOL MYERS SQUIBB CO		11/26/2014	Various	23,546.000	1,382,431		
G15540-11-8	BRITISH LAND COMPANY PLC	D	11/18/2014	CREDIT SUISSE	51,787.000	602,642		
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	11/18/2014	CREDIT SUISSE	32,302.000	446,351		
111320-10-7	BROADCOM CORP		11/18/2014	CREDIT SUISSE	10,803.000	458,808		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	11/18/2014	CREDIT SUISSE	14,543.000	726,330		
115637-20-9	BROWN FORM AN CORP CLASS B		11/18/2014	CREDIT SUISSE	5,818.000	547,562		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	09/30/2014	Various	153,615.000	1,059,348		
G16962-10-5	BUNGE LTD		11/18/2014	CREDIT SUISSE	6,877.000	619,733		
G17000-10-5	BURBERRY GROUP	D	11/18/2014	CREDIT SUISSE	20,380.000	505,464		
127097-10-3	CABOT OIL + GAS CORP COM		11/18/2014	CREDIT SUISSE	9,629.000	321,526		
13057Q-10-7	CALIFORNIA RESOURCES CORP		12/01/2014	DISTRIBUTION	4,093.200	35,672		
13342B-10-5	CAMERON INTERNATIONAL		11/18/2014	Various	6,253.000	365,501		
134429-10-9	CAMPBELL SOUP CO		11/18/2014	Various	9,653.000	429,892		
136069-10-1	CANADIAN IMP BANK COM NPV	C	11/18/2014	CREDIT SUISSE	7,481.000	693,472		
13643E-10-5	CANADIAN OIL SANDS LTD	C	11/18/2014	CREDIT SUISSE	41,279.000	634,189		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	11/18/2014	CREDIT SUISSE	3,426.000	695,199		
J05124-14-4	CANON	D	11/18/2014	UNION BANK OF SWITZERLAND	21,200.000	658,945		
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	11/18/2014	CREDIT SUISSE	26,422.000	439,849		
14040H-10-5	CAPITAL ONE FINL CORP		11/18/2014	CREDIT SUISSE	8,532.000	696,861		
14149Y-10-8	CARDINAL HEALTH INC		11/18/2014	Various	13,110.000	975,018		
143658-30-0	CARNIVAL CORP		11/18/2014	CREDIT SUISSE	9,367.000	394,598		
F13923-11-9	CARREFOUR EUR2.50	D	11/18/2014	CREDIT SUISSE	12,902.000	396,542		
149123-10-1	CATERPILLAR INC		11/18/2014	Various	8,928.000	910,626		
124857-20-2	CBS CORP C LASS B		11/18/2014	Various	10,723.000	562,921		
12508E-10-1	CDK GLOBAL INC		11/18/2014	CREDIT SUISSE	7,314.000	286,141		
136385-10-1	CDN NAT RES COM NPV	C	11/18/2014	CREDIT SUISSE	19,687.000	704,409		
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	11/26/2014	Various	14,894.000	1,058,955		
151020-10-4	CELGENE CORP.		11/26/2014	Various	11,036.000	1,178,050		
15135U-10-9	CENOVUS ENERGY INC	C	11/18/2014	CREDIT SUISSE	19,498.000	477,674		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	11/18/2014	UNION BANK OF SWITZERLAND	4,400.000	661,092		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	11/18/2014	CREDIT SUISSE	90,417.000	424,196		
BAS0A8-VQ-7	CENTRUE FINANCIAL CORP		12/16/2014	SANDLER, ONEILL & PARTNERS, L.P.	2,851,700.000	1,140,680		
156504-30-0	CENTURY COMMUNITIES INC		10/17/2014	FBR CAPITAL MARKETS LT INC	33,333.000	546,991		
156700-10-6	CENTURYLINK INC		11/18/2014	CREDIT SUISSE	12,174.000	499,752		
156782-10-4	CERNER CORP		11/18/2014	CREDIT SUISSE	6,522.000	419,451		
808513-10-5	CHARLES SCHWAB		11/18/2014	CREDIT SUISSE	18,961.000	545,908		
16411R-20-8	CHENIERE ENERGY INC		06/19/2014	Various	7,035.000	482,504		
165167-10-7	CHESAPEAKE ENERGY CORP		11/18/2014	CREDIT SUISSE	14,012.000	323,995		
Y13213-10-6	CHEUNG KONG	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	30,000.000	541,137		
166764-10-0	CHEVRON CORP		11/26/2014	MORGAN STANLEY	20,505.000	2,564,380		
169656-10-5	CHIPOTLE MEXICAN GRILL		11/18/2014	CREDIT SUISSE	665.000	438,489		
171232-10-1	CHUBB CORP		11/18/2014	Various	5,390.000	549,245		

SCHEDULE D - PART 3

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

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F80343-10-0	CIE DE ST-GOBAIN EUR4	D	09/30/2014	Various	14,593.000	871,324		
125509-10-9	CIGNA CORP		11/18/2014	CREDIT SUISSE	4,838.000	503,197		
17275R-10-2	CISCO SYS INC		11/26/2014	Various	84,344.000	2,078,543		
172967-42-4	CITIGROUP INC		11/26/2014	Various	41,235.000	2,224,378		
12561W-10-5	CLECO CORP. HOLDING CO		09/22/2014	GOLDMAN, SACHS & CO.	15,226.000	834,930		
189054-10-9	CLOROX CO		06/18/2014	Various	11,923.000	1,072,950		
Y1660Q-10-4	CLP HOLDINGS LTD	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	54,500.000	473,056		
12572Q-10-5	CME GROUP INC.		11/18/2014	CREDIT SUISSE	5,500.000	461,002		
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		11/18/2014	CREDIT SUISSE	12,025.000	523,015		
191216-10-0	COCA COLA CO.		11/26/2014	Various	53,238.000	2,184,894		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/18/2014	CREDIT SUISSE	13,762.000	726,700		
194162-10-3	COLGATE PALMOLIVE CO		11/18/2014	CREDIT SUISSE	13,762.000	935,096		
20030N-10-1	COMCAST CORP NEW CL A		11/26/2014	Various	32,480.000	1,763,878		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		11/18/2014	CREDIT SUISSE	3,090.000	167,177		
D172W1-27-9	COMMERZBANK AG	D	11/18/2014	Various	28,448.000	417,753		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	11/26/2014	Various	20,581.000	1,459,941		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	11/18/2014	CREDIT SUISSE	10,301.000	895,112		
SBLNN3-L4-1	COMPASS GROUP PLC	D	11/18/2014	CREDIT SUISSE	42,005.000	695,653		
205887-10-2	CONAGRA INC		11/18/2014	Various	11,871.000	419,515		
20605P-10-1	CONCHO RESOURCES INC		09/30/2014	Various	5,849.000	818,441		
20825C-10-4	CONOCOPHILLIPS		11/26/2014	Various	15,812.000	1,258,619		
209115-10-4	CONSOLIDATED EDISON INC		11/18/2014	CREDIT SUISSE	8,320.000	524,378		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		11/18/2014	CREDIT SUISSE	4,996.000	468,208		
D16212-14-0	CONTINENTAL AG	D	09/30/2014	Various	3,313.000	748,707		
219350-10-5	CORNING IN C COM		11/18/2014	CREDIT SUISSE	23,025.000	471,329		
22160K-10-5	COSTCO WHS L CORP NEW COM		11/18/2014	CREDIT SUISSE	6,522.000	906,648		
G2554F-11-3	COVIDIEN PLC	E	11/18/2014	CREDIT SUISSE	7,027.000	687,181		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	11/18/2014	CREDIT SUISSE	23,249.000	307,356		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	11/18/2014	CREDIT SUISSE	27,476.000	725,669		
22576C-10-1	CRESCENT POINT ENERGY	C	11/18/2014	CREDIT SUISSE	16,970.000	535,145		
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	11/19/2014	CREDIT SUISSE	24,822.000	530,713		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		12/17/2014	EXCHANGE	6,873.000	552,180		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	11/18/2014	UNION BANK OF SWITZERLAND	6,906.000	473,635		
126408-10-3	CSX CORP		11/18/2014	CREDIT SUISSE	19,651.000	720,928		
231021-10-6	CUMMINS IN C COM		09/30/2014	Various	7,949.000	1,168,813		
126650-10-0	CVS HEALTH CORPORATION		11/26/2014	Various	15,128.000	1,364,359		
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	6,300.000	381,890		
D1668R-12-3	DAIMLERCHRYSLER	D	11/26/2014	CREDIT SUISSE	13,684.000	1,070,836		
J11718-11-1	DAIWA SECURITIES	D	11/18/2014	UNION BANK OF SWITZERLAND	58,000.000	475,458		
235851-10-2	DANAHER CO RP COM		11/18/2014	Various	10,391.000	858,573		
K22272-11-4	DANSKE BANK	D	11/18/2014	CREDIT SUISSE	19,722.000	531,000		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	26,000.000	391,013		
244199-10-5	DEERE & CO.		11/18/2014	CREDIT SUISSE	7,573.000	660,789		
G27823-10-6	DELPHI AUTOMOTIVE PLC		11/18/2014	Various	7,073.000	506,634		
J12075-10-7	DENSO CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	13,000.000	608,172		
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	11/18/2014	CREDIT SUISSE	28,117.000	858,684		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	11/18/2014	CREDIT SUISSE	5,592.000	388,808		
D19225-10-7	DEUTSCHE POST AG COM STK	D	11/18/2014	Various	19,304.000	596,130		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	10/10/2014	Various	53,512.000	871,716		
25179M-10-3	DEVON ENERGY CORP.		11/18/2014	CREDIT SUISSE	8,735.000	561,539		
25490A-30-9	DIRECTV		11/18/2014	CREDIT SUISSE	8,162.000	711,839		
254709-10-8	DISCOVER FINL SVCS		11/18/2014	Various	8,823.000	575,170		
25470M-10-9	DISH NETWORK CORP		11/18/2014	CREDIT SUISSE	5,276.000	350,874		
254687-10-6	DISNEY WALT CO		11/26/2014	Various	21,679.000	1,961,652		
R1812S-10-5	DNB ASA	D	11/18/2014	CREDIT SUISSE	18,336.000	331,998		
256677-10-5	DOLLAR GENERAL CORP		11/18/2014	CREDIT SUISSE	7,082.000	465,672		
25746U-10-9	DOMINION RES INC VA		11/18/2014	CREDIT SUISSE	9,216.000	666,227		
260003-10-8	DOVER CORP COM		09/30/2014	Various	9,021.000	806,631		
260543-10-3	DOW CHEM CO		11/18/2014	CREDIT SUISSE	16,957.000	877,294		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		11/18/2014	Various	10,671.000	757,195		
233331-10-7	DTE ENERGY CO		09/30/2014	Various	7,060.000	546,081		
263534-10-9	DU PONT (E.I.) DE NEMOURS		11/18/2014	CREDIT SUISSE	12,680.000	902,376		
26441C-20-4	DUKE ENERGY HLDG CORP		06/18/2014	Various	14,242.000	1,026,703		
D24914-13-3	E.ON AG CMN STK	D	11/18/2014	CREDIT SUISSE	30,800.000	505,126		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	10/15/2014	Various	11,051.000	696,095		

SCHEDULE D - PART 3

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J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	11/18/2014	UNION BANK OF SWITZERLAND	10,500.000	799,889		
G29183-10-3	EATON CORP PLC	E	11/18/2014	Various	8,047.000	541,829		
278642-10-3	EBAY INC		11/18/2014	Various	73,655.000	3,999,119		
278865-10-0	ECOLAB INC		11/18/2014	CREDIT SUISSE	5,624.000	636,408		
281020-10-7	EDISON INTL		11/18/2014	CREDIT SUISSE	8,459.000	530,919		
532457-10-8	ELI LILLY & CO		06/18/2014	Various	17,160.000	1,029,737		
268648-10-2	EMC CORP		11/18/2014	Various	28,659.000	874,862		
291011-10-4	EMERSON ELEC CO		11/18/2014	Various	10,405.000	666,825		
29250N-10-5	ENBRIDGE INC	C	11/18/2014	CREDIT SUISSE	15,600.000	710,922		
292505-10-4	ENCANA CORP COM NPV	C	11/18/2014	CREDIT SUISSE	23,630.000	419,635		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	10/09/2014	Various	171,337.000	873,770		
T3643A-14-5	ENI SPA	D	09/30/2014	Various	59,493.000	1,546,117		
29364G-10-3	ENTERGY CORP		11/18/2014	CREDIT SUISSE	7,012.000	588,802		
26875P-10-1	EOG RESOUR CES INC COM		06/19/2014	Various	17,851.000	2,753,498		
26884L-10-9	EQT CORPORATION		09/30/2014	Various	9,887.000	1,068,089		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/18/2014	CREDIT SUISSE	4,752.000	332,664		
W26049-11-9	ERICSSON NAMN-AKTIER B	D	11/18/2014	CREDIT SUISSE	49,072.000	603,627		
F31668-10-0	ESSILOR INTERNAT EURO.35	D	11/18/2014	CREDIT SUISSE	4,533.000	494,008		
518439-10-4	ESTEE LAUDER COS.		11/18/2014	CREDIT SUISSE	5,549.000	400,616		
30161N-10-1	EXELON CORP COM		11/18/2014	Various	15,421.000	553,279		
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	11/18/2014	CREDIT SUISSE	29,078.000	448,470		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		11/18/2014	Various	11,856.000	941,537		
30231G-10-2	EXXON MOBIL CORP		11/26/2014	Various	51,880.000	5,091,150		
30303M-10-2	FACEBOOK INC		11/26/2014	Various	28,847.000	2,146,329		
J13440-10-2	FANUC LTD JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	3,800.000	656,282		
J1346E-10-0	FAST RETAILING CO	D	11/18/2014	UNION BANK OF SWITZERLAND	1,200.000	446,114		
31428X-10-6	FEDEX CORP		11/18/2014	CREDIT SUISSE	4,689.000	807,929		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/18/2014	CREDIT SUISSE	10,012.000	598,618		
316394-10-5	FIDELITY SOUTHERN CORP.		10/23/2014	Various	97,266.000	1,350,942		
316773-10-0	FIFTH THIRD BANCORP		11/18/2014	Various	26,933.000	545,202		
337932-10-7	FIRSTENERGY CORP		11/18/2014	CREDIT SUISSE	11,238.000	412,108		
337738-10-8	FISERV INC COM		11/18/2014	CREDIT SUISSE	8,806.000	621,804		
30249U-10-1	FMC TECHNLOGIES INC		11/18/2014	CREDIT SUISSE	7,823.000	429,447		
345370-86-0	FORD MTR C O DEL COM PAR U		11/18/2014	Various	50,678.000	784,571		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	11/18/2014	CREDIT SUISSE	9,316.000	215,628		
F6866T-10-0	FRANCE TELECOM	D	11/18/2014	CREDIT SUISSE	33,404.000	544,633		
354613-10-1	FRANKLIN RES INC		11/18/2014	CREDIT SUISSE	6,447.000	364,110		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		11/18/2014	CREDIT SUISSE	17,437.000	491,931		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	11/18/2014	CREDIT SUISSE	6,354.000	466,116		
D27348-12-3	FRESENIUS SE & CO KGAA	D	11/18/2014	CREDIT SUISSE	10,621.000	557,401		
J14208-10-2	FUJI FILM HLDGS CO NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	18,000.000	620,515		
J14406-13-6	FUJI HEAVY INDUSTRIES	D	11/18/2014	UNION BANK OF SWITZERLAND	13,600.000	485,210		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	54,000.000	370,683		
F42768-10-5	GDF SUEZ CMN STK	D	11/18/2014	Various	17,920.000	415,915		
369550-10-8	GENERAL DYNAMICS CORP		06/18/2014	Various	11,468.000	1,336,855		
369604-10-3	GENERAL EL EC CO COM		11/26/2014	Various	155,539.000	4,169,771		
370023-10-3	GENERAL GROWTH PROPERTIES		11/18/2014	CREDIT SUISSE	18,750.000	486,036		
370334-10-4	GENERAL MLS INC		09/30/2014	Various	18,171.000	993,542		
37045V-10-0	GENERAL MOTORS CO		11/18/2014	Various	18,730.000	603,632		
372460-10-5	GENUINE PARTS CO		11/18/2014	CREDIT SUISSE	5,250.000	526,152		
375558-10-3	GILEAD SCIENCES INC		11/26/2014	Various	21,488.000	2,212,518		
H3238Q-10-2	GIVAUDAN SA REG	D	11/18/2014	CREDIT SUISSE	374.000	639,313		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	11/26/2014	Various	70,822.000	1,629,382		
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	11/18/2014	CREDIT SUISSE	160,814.000	834,446		
S26763-02-9	GOLDCORP INC	C	11/18/2014	CREDIT SUISSE	32,488.000	683,537		
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/18/2014	Various	5,593.000	1,062,570		
38259P-70-6	GOOGLE INC CLASS C		11/26/2014	Various	4,041.000	2,168,884		
38259P-50-8	GOOGLE INC.		11/26/2014	Various	3,972.000	2,173,250		
384802-10-4	GRAINGER W W INC		11/18/2014	CREDIT SUISSE	1,880.000	458,927		
39138C-10-6	GREAT-WEST LIFECO INC	C	11/18/2014	CREDIT SUISSE	5,805.000	170,117		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	11/19/2014	CREDIT SUISSE	6,821.000	603,815		
F12033-13-4	GROUPE DANONE	D	11/18/2014	CREDIT SUISSE	11,041.000	754,744		
406216-10-1	HALLIBURTON CO		11/18/2014	CREDIT SUISSE	14,220.000	699,596		
40650V-10-0	HALYARD HEALTH INC		11/03/2014	Various	897.630	32,086		
Y30327-10-3	HANG SENG BANK	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	16,500.000	278,953		

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
416515-10-4	HARTFORD FINANCIAL SVCS GRP		11/18/2014	CREDIT SUISSE	11,793.000	477,377		
40412C-10-1	HCA HOLDINGS INC		11/18/2014	Various	6,101.000	411,014		
40414L-10-9	HCP INC		11/18/2014	CREDIT SUISSE	11,273.000	497,403		
42217K-10-6	HEALTH CARE REIT INC		11/18/2014	CREDIT SUISSE	8,938.000	646,861		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	11/18/2014	CREDIT SUISSE	12,591.000	525,716		
F48051-10-0	HERMES INTERNATIONAL	D	12/17/2014	DISTRIBUTION	214.140	75,808		
427866-10-8	HERSHEY COMPANY		11/18/2014	CREDIT SUISSE	6,488.000	626,437		
42809H-10-7	HESS CORP		11/18/2014	CREDIT SUISSE	5,912.000	484,783		
428236-10-3	HEWLETT-PACKARD CO		11/18/2014	Various	27,051.000	1,017,675		
J20454-12-0	HITACHI	D	11/18/2014	UNION BANK OF SWITZERLAND	90,000.000	680,675		
H36940-13-0	HOLCIM	D	10/10/2014	Various	13,398.000	1,145,512		
437076-10-2	HOME DEPOT INC		11/26/2014	Various	18,923.000	1,825,079		
43785V-10-2	HOMESTREET INC.		12/09/2014	Various	106,567.000	1,778,199		
J22302-11-1	HONDA MOTOR CO., LTD.	D	11/18/2014	UNION BANK OF SWITZERLAND	31,800.000	1,000,379		
438516-10-6	HONEYWELL INTERNATIONAL INC		11/18/2014	Various	9,429.000	913,042		
Y33370-10-0	HONG KONG AND CHINA GAS	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	173,000.000	419,881		
440452-10-0	HORMEL FOODS CORP		11/18/2014	CREDIT SUISSE	8,443.000	463,910		
44107P-10-4	HOST HOTELS & RESORTS INC		11/18/2014	CREDIT SUISSE	24,655.000	560,110		
J22848-10-5	HOYA CORPORATION	D	11/18/2014	UNION BANK OF SWITZERLAND	16,200.000	591,928		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	11/26/2014	Various	268,990.000	2,743,349		
444859-10-2	HUMANA INC COM		11/18/2014	CREDIT SUISSE	3,072.000	429,142		
Y38024-10-8	HUTCHISON WHAMPOA	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	46,000.000	586,068		
E6165F-16-6	IBERDROLA	D	12/02/2014	Various	100,593.000	705,513		
452308-10-9	ILLINOIS TOOL WKS INC		11/18/2014	Various	7,468.000	707,385		
452327-10-9	ILLUMINA INC		11/18/2014	CREDIT SUISSE	2,475.000	470,439		
453038-40-8	IMPERIAL OIL LTD	C	11/18/2014	CREDIT SUISSE	6,560.000	314,733		
E6282J-12-5	INDITEX SA	D	11/18/2014	CREDIT SUISSE	19,777.000	569,468		
G4766E-10-8	INDIVIOR PLC	D	12/23/2014	DISTRIBUTION	9,882.000	18,330		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	06/06/2014	Various	48,547.000	673,816		
G47791-10-1	INGERSOLL-RAND PLC	E	09/30/2014	Various	11,974.000	754,038		
J2467E-10-1	INPEX CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	31,800.000	372,062		
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	11/18/2014	UNION BANK OF SWITZERLAND	76,711.000	428,428		
458140-10-0	INTEL CORP		11/26/2014	Various	69,464.000	2,415,650		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		11/18/2014	CREDIT SUISSE	2,422.000	534,916		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/26/2014	Various	14,766.000	2,839,368		
460146-10-3	INTERNATIONAL PAPER CO		11/18/2014	CREDIT SUISSE	11,046.000	607,127		
T55067-10-1	INTESA SANPAOLO EURO.52	D	11/18/2014	Various	423,395.000	1,224,489		
461202-10-3	INTUIT INC.		11/18/2014	CREDIT SUISSE	7,247.000	661,983		
46120E-60-2	INTUITIVE SURGICAL INC		11/18/2014	CREDIT SUISSE	694.000	357,769		
G491BT-10-8	INVESCO LTD		11/18/2014	CREDIT SUISSE	10,520.000	419,348		
W48102-12-8	INVESTOR B	D	11/18/2014	CREDIT SUISSE	9,676.000	353,246		
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		11/26/2014	Various	535,247.000	25,543,949		
J2501P-10-4	ITOCHU CORP JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	42,700.000	497,037		
G4984A-11-0	ITV PLC ORD GBP0.10	D	11/18/2014	CREDIT SUISSE	112,841.000	364,075		
478160-10-4	JOHNSON & JOHNSON		11/26/2014	Various	43,585.000	4,355,067		
478366-10-7	JOHNSON CONTROLS INC		11/18/2014	CREDIT SUISSE	10,543.000	528,292		
46625H-10-0	JP MORGAN CHASE & CO		11/26/2014	Various	52,794.000	3,201,337		
J30642-16-9	KAO CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	14,500.000	557,714		
B5337G-16-2	KBC GROUP NV	D	10/07/2014	Various	8,636.000	521,568		
J31843-10-5	KDDI CORP JPY5000	D	11/18/2014	UNION BANK OF SWITZERLAND	10,500.000	684,873		
487836-10-8	KELLOGG CO.		09/30/2014	Various	14,084.000	956,223		
Y4722Z-12-0	KEPPEL CORP	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	55,000.000	389,217		
F5433L-10-3	KERING SA	D	11/18/2014	CREDIT SUISSE	2,140.000	427,806		
G52416-10-7	KERRY A	D	11/19/2014	CREDIT SUISSE	5,292.000	359,910		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		11/18/2014	CREDIT SUISSE	2,235.000	351,821		
J32491-10-2	KEYENCE CORP JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	1,100.000	527,303		
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/18/2014	CREDIT SUISSE	4,049.000	124,865		
494368-10-3	KIMBERLY-CLARK CORP		11/04/2014	Various	9,074.000	1,010,368		
49456B-10-1	KINDER MORGAN INC DEL		11/18/2014	CREDIT SUISSE	11,515.000	465,843		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	11/18/2014	CREDIT SUISSE	73,794.000	348,638		
482480-10-0	KLA TENCOR CORP		11/18/2014	CREDIT SUISSE	7,546.000	607,522		
49926D-10-9	KNOWLES CORP		09/30/2014	Various	2,526.500	78,251		
500255-10-4	KOHLS CORP		11/18/2014	Various	7,261.000	413,138		
J35759-12-5	KOMATSU LTD NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	22,700.000	535,210		
X4551T-10-5	KONE B	D	11/18/2014	CREDIT SUISSE	9,325.000	412,339		

SCHEDULE D - PART 3

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

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N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	09/30/2014	Various	37,318.150	738,267		
500760-10-6	KRAFT FOODS GROUP INC		11/18/2014	CREDIT SUISSE	12,614.000	734,314		
501044-10-1	KROGER CO		11/18/2014	CREDIT SUISSE	10,384.000	607,623		
J36662-13-8	KUBOTA CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	29,000.000	441,733		
J37479-11-0	KYOCERA CORP JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	11,600.000	551,653		
501797-10-4	L BRANDS INC		11/18/2014	CREDIT SUISSE	6,005.000	463,964		
F54432-11-1	LAFARGE (FRANCE)	D	11/18/2014	Various	5,142.000	354,482		
F01764-10-3	L'AIR LIQUIDE S.A.	D	11/18/2014	CREDIT SUISSE	6,134.000	754,703		
G5375M-11-8	LAND SECURITIES GROUP	D	11/18/2014	CREDIT SUISSE	35,005.000	636,902		
517834-10-7	LAS VEGAS SANDS CORP		11/18/2014	CREDIT SUISSE	7,309.000	456,631		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	11/18/2014	CREDIT SUISSE	133,336.000	510,647		
F56196-18-5	LEGRAND	D	10/24/2014	Various	2,647.000	143,818		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	11/18/2014	CREDIT SUISSE	15,455.000	701,246		
D50348-10-7	LINDE AG	D	11/18/2014	CREDIT SUISSE	3,835.000	718,365		
Y5281M-11-1	LINK REIT	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	85,500.000	537,221		
53578A-10-8	LINKEDIN CORP		11/18/2014	CREDIT SUISSE	1,955.000	435,461		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	11/26/2014	Various	870,424.000	1,060,732		
539481-10-1	LOBLAW COS LTD COM	C	11/18/2014	CREDIT SUISSE	6,674.000	355,648		
539830-10-9	LOCKHEED MARTIN CORP		06/18/2014	Various	5,796.000	968,427		
F58149-13-3	L'OREAL CMN STK	D	11/18/2014	CREDIT SUISSE	3,148.000	519,825		
548661-10-7	LOWES COS INC USD0.50		11/18/2014	Various	15,070.000	879,922		
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	11/18/2014	CREDIT SUISSE	4,390.000	767,497		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/17/2014	Various	51,264.000	4,378,638		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	11/18/2014	UNION BANK OF SWITZERLAND	7,316.000	380,144		
55616P-10-4	MACYS INC		11/26/2014	Various	96,061.000	5,897,878		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	11/18/2014	CREDIT SUISSE	5,036.000	528,572		
56501R-10-6	MANULIFE FINANCIAL CORP	C	11/18/2014	CREDIT SUISSE	29,080.000	562,892		
565849-10-6	MARATHON OIL CORP		11/18/2014	CREDIT SUISSE	12,832.000	411,117		
56585A-10-2	MARATHON PETROLEUM CORP		09/30/2014	Various	17,587.000	1,574,267		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	11/18/2014	CREDIT SUISSE	56,454.000	420,167		
571903-20-2	MARRIOTT I NTL INC NEW CL A		11/18/2014	Various	9,303.000	715,764		
571748-10-2	MARSH + MCLENNAN COS INC		11/18/2014	CREDIT SUISSE	9,688.000	542,897		
J39788-13-8	MARUBENI	D	11/18/2014	UNION BANK OF SWITZERLAND	85,400.000	528,170		
57636Q-10-4	MASTERCARD INC CLASS A		11/26/2014	Various	14,764.000	1,237,709		
J41551-10-2	MAZDA MOTOR CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	18,100.000	432,080		
579780-20-6	MCCORMICK & CO.		11/18/2014	CREDIT SUISSE	7,989.000	579,539		
580135-10-1	MCDONALDS CORP		11/26/2014	Various	15,527.000	1,602,053		
580645-10-9	MCGRAW HILL FINANCIAL INC		11/18/2014	CREDIT SUISSE	5,833.000	538,322		
58155Q-10-3	MCKESSON CORP		11/18/2014	Various	3,793.000	783,928		
582839-10-6	MEAD JOHNSON NUTRITION CO A		11/18/2014	CREDIT SUISSE	4,844.000	494,254		
58409L-10-8	MEDEQUITIES RLTY TR INC		07/28/2014	FBR CAPITAL MARKETS LT INC	330,000.000	4,950,000		
585055-10-6	MEDTRONIC INC.		06/19/2014	Various	22,979.000	1,419,881		
58933Y-10-5	MERCK & CO. INC.		11/26/2014	Various	43,345.000	2,528,563		
59156R-10-8	METLIFE INC COM		11/18/2014	CREDIT SUISSE	11,258.000	618,051		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	11/18/2014	Various	5,554.000	405,714		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	11/18/2014	CREDIT SUISSE	4,628.000	410,064		
595112-10-3	MICRON TEC HNOLOGY INC COM		11/18/2014	CREDIT SUISSE	17,694.000	581,071		
594918-10-4	MICROSOFT CORP		11/26/2014	Various	116,367.000	5,686,986		
J43830-11-6	MITSUBISHI CORPORATION	D	11/18/2014	UNION BANK OF SWITZERLAND	38,600.000	765,150		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	44,000.000	534,385		
J43916-11-3	MITSUBISHI ESTATE CO	D	11/18/2014	UNION BANK OF SWITZERLAND	26,000.000	626,017		
J44002-12-9	MITSUBISHI HEAVY INDS	D	11/18/2014	UNION BANK OF SWITZERLAND	81,000.000	469,548		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	11/26/2014	Various	229,500.000	1,316,667		
J44690-13-9	MITSUI & CO NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	36,600.000	512,026		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	20,000.000	614,377		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	11/18/2014	UNION BANK OF SWITZERLAND	464,800.000	802,069		
60871R-20-9	MOLSON COORS BREWING CO. CL B		11/18/2014	CREDIT SUISSE	5,555.000	427,644		
609207-10-5	MONDELEZ INTERNATIONAL INC		11/18/2014	CREDIT SUISSE	26,813.000	1,038,467		
61166W-10-1	MONSANTO CO		11/18/2014	CREDIT SUISSE	7,970.000	952,405		
611740-10-1	MONSTER BEVERAGE CORPORATION		11/18/2014	CREDIT SUISSE	4,081.000	447,137		
615369-10-5	MOODYS CORP		11/18/2014	CREDIT SUISSE	4,523.000	460,241		
617446-44-8	MORGAN STANLEY		11/18/2014	CREDIT SUISSE	21,861.000	778,136		
620076-30-7	MOTOROLA SOLUTIONS INC		11/18/2014	CREDIT SUISSE	8,456.000	558,417		
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	11/18/2014	CREDIT SUISSE	2,759.000	542,682		
J46840-10-4	MURATA MANUFACTURING CO LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	5,200.000	576,298		

SCHEDULE D - PART 3

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

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628530-10-7	MYLAN INC		11/18/2014	Various	9,221.000	517,826		
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		12/12/2014	Various	92,267.000	1,791,058		
637071-10-1	NATIONAL OILWELL VARCO INC		11/18/2014	CREDIT SUISSE	8,545.000	616,459		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	11/18/2014	UNION BANK OF SWITZERLAND	31,003.000	878,860		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	11/18/2014	CREDIT SUISSE	13,157.000	634,559		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	11/18/2014	CREDIT SUISSE	50,799.000	755,913		
H57312-64-9	NESTLE SA PAR CHF1	D	11/18/2014	CREDIT SUISSE	46,176.000	3,449,294		
64110L-10-6	NETFLIX INC		11/18/2014	CREDIT SUISSE	977.000	373,806		
65080T-10-2	NEWBRIDGE BANCORP		12/22/2014	Various	242,866.000	2,001,143		
651639-10-6	NEWMONT MINING CORP		11/18/2014	CREDIT SUISSE	19,908.000	393,324		
G6500M-10-6	NEXT ORD GBP0.10	D	11/18/2014	CREDIT SUISSE	5,558.000	583,838		
65339F-10-1	NEXTERA ENERGY INC		09/30/2014	Various	10,800.000	1,057,912		
J52968-10-4	NIDEC CORPORATION JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	6,100.000	389,766		
654106-10-3	NIKE INC CL B		11/26/2014	Various	11,118.000	1,071,473		
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	193,000.000	501,473		
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	11/18/2014	UNION BANK OF SWITZERLAND	9,200.000	517,341		
J57160-12-9	NISSAN MOTOR CO CMN STK	D	11/18/2014	UNION BANK OF SWITZERLAND	51,700.000	476,820		
655044-10-5	NOBLE ENER GY INC COM		11/18/2014	CREDIT SUISSE	7,538.000	414,453		
X61873-13-3	NOKIA OYJ EURO.06	D	11/18/2014	CREDIT SUISSE	61,462.000	488,245		
J59009-15-9	NOMURA HOLDINGS INC	D	11/18/2014	UNION BANK OF SWITZERLAND	95,700.000	585,095		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	10/21/2014	Various	73,051.000	976,664		
655844-10-8	NORFOLK SOUTHERN CORP		11/18/2014	Various	6,074.000	701,414		
664397-10-6	NORTHEAST UTILITIES		09/30/2014	Various	22,978.000	1,067,238		
665859-10-4	NORTHERN TRUST CORP		11/18/2014	CREDIT SUISSE	7,155.000	488,299		
666807-10-2	NORTHROP GRUMMAN CORP		06/18/2014	Various	8,388.000	1,031,448		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	11/18/2014	Various	26,028.000	2,251,090		
K72807-13-2	NOVO-NORDISK B ORD	D	11/26/2014	CREDIT SUISSE	32,268.000	1,417,740		
J59399-10-5	NTT DOCOMO, INC	D	11/18/2014	UNION BANK OF SWITZERLAND	38,800.000	619,671		
670346-10-5	NUCOR CORP.		06/19/2014	Various	24,002.000	1,229,661		
Y64248-20-9	OCBC BANK	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	53,000.000	420,034		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/18/2014	CREDIT SUISSE	10,233.000	883,702		
G67395-11-4	OLD MUTUAL PLC	D	11/18/2014	CREDIT SUISSE	212,513.000	664,849		
681919-10-6	OMNICOM GROUP		09/30/2014	Various	13,345.000	1,004,511		
68389X-10-5	ORACLE CORP COM		11/26/2014	Various	50,635.000	2,131,798		
67103H-10-7	OREILLY AUTOMOTIVE INC		11/18/2014	CREDIT SUISSE	3,032.000	541,005		
Q71610-10-1	ORIGIN ENERGY LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	32,386.000	380,143		
J61933-12-3	ORIX CORP COMMON STOCK	D	11/18/2014	UNION BANK OF SWITZERLAND	36,500.000	494,631		
R67787-10-2	ORKLA ASA	D	11/18/2014	CREDIT SUISSE	38,319.000	306,594		
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	12,700.000	426,895		
69007J-10-6	OUTFRONT MEDIA INC		12/31/2014	Various	18,687.620	547,326		
69331C-10-8	P G & E CORP		11/18/2014	CREDIT SUISSE	10,623.000	536,657		
693718-10-8	PACCAR INC		11/18/2014	Various	9,788.000	651,589		
J41121-10-4	PANASONIC CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	44,700.000	559,875		
701094-10-4	PARKER HAN NIFIN CORP COM		11/18/2014	Various	4,498.000	586,578		
704326-10-7	PAYCHEX INC		11/18/2014	CREDIT SUISSE	14,545.000	691,011		
70469L-10-0	PEAK RESORTS INC		11/20/2014	FBR CAPITAL MARKETS LT INC	258,334.000	2,325,006		
G69651-10-0	PEARSON	D	11/18/2014	CREDIT SUISSE	21,812.000	422,828		
706327-10-3	PEMBINA PIPELINE CORP	C	11/18/2014	CREDIT SUISSE	12,040.000	456,918		
713448-10-8	PEPSICO INC.		11/26/2014	Various	24,452.000	2,143,917		
G97822-10-3	PERRIGO PLC	E	11/18/2014	CREDIT SUISSE	3,072.000	487,589		
717081-10-3	PFIZER INC		11/26/2014	Various	188,904.000	5,744,605		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	11/18/2014	CREDIT SUISSE	19,043.000	547,566		
718546-10-4	PHILLIPS 66		09/30/2014	Various	15,432.000	1,316,423		
723787-10-7	PIONEER NA T RES CO COM		09/30/2014	Various	3,537.000	809,606		
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	11/18/2014	CREDIT SUISSE	15,340.000	544,082		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	36,500.000	352,324		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	11/18/2014	CREDIT SUISSE	17,961.000	495,632		
73927C-10-0	POWER FINANCIAL CORP	C	11/18/2014	CREDIT SUISSE	9,438.000	290,473		
693506-10-7	PPG INDUSTRIES INC		11/18/2014	CREDIT SUISSE	3,225.000	670,685		
69351T-10-6	PPL CORP		09/30/2014	Various	29,809.000	1,020,586		
74005P-10-4	PRAXAIR INC.		11/18/2014	CREDIT SUISSE	5,176.000	660,670		
740189-10-5	PRECISION CASTPARTS CORP COM		11/18/2014	CREDIT SUISSE	2,551.000	588,328		
741503-40-3	PRICELINE.COM		11/18/2014	CREDIT SUISSE	806.000	940,410		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		11/18/2014	CREDIT SUISSE	7,059.000	375,505		
742718-10-9	PROCTER & GAMBLE CO		11/26/2014	Various	48,574.000	3,893,098		

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
74340W-10-3	PROLOGIS INC		11/18/2014	CREDIT SUISSE	15,001.000	619,672		
G72899-10-0	PRUDENTIAL CORP	D	11/18/2014	CREDIT SUISSE	36,435.000	849,281		
744320-10-2	PRUDENTIAL FINL INC		11/18/2014	CREDIT SUISSE	6,402.000	539,982		
74460D-10-9	PUBLIC STORAGE		11/18/2014	CREDIT SUISSE	3,113.000	581,492		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		11/18/2014	CREDIT SUISSE	13,743.000	558,407		
F7607Z-16-5	PUBLICIS GROUPE	D	11/18/2014	Various	6,214.000	447,087		
Q78063-11-4	QBE INS GROUP NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	28,492.000	276,114		
747525-10-3	QUALCOMM INC		11/26/2014	Various	33,871.000	2,725,624		
755111-50-7	RAYTHEON COMPANY		06/18/2014	Various	16,669.000	1,671,178		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	11/18/2014	CREDIT SUISSE	9,882.000	811,119		
G74570-12-1	REED ELSEVIER (GB)	D	11/18/2014	CREDIT SUISSE	36,653.000	611,606		
N73430-11-3	REED ELSEVIER (NL)	D	11/18/2014	CREDIT SUISSE	22,128.000	523,877		
75886F-10-7	REGENERON PHARMACEUTICALS INC		11/18/2014	CREDIT SUISSE	1,256.000	516,685		
F77098-10-5	RENAULT SA COMMON STOCK	D	10/30/2014	Various	5,928.000	530,230		
E8471S-13-0	REPSOL YPF SA EUR1	D	11/18/2014	CREDIT SUISSE	26,428.000	592,848		
G75754-10-4	RIO TINTO CMN STK	D	09/30/2014	Various	26,424.000	1,438,480		
Q81437-10-7	RIO TINTO LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	9,716.000	509,991		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	11/18/2014	CREDIT SUISSE	9,439.000	2,817,174		
773903-10-9	ROCKWELL AUTOMATION INC		11/18/2014	Various	4,892.000	543,657		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	11/18/2014	CREDIT SUISSE	10,984.000	434,972		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	11/18/2014	CREDIT SUISSE	34,263.000	453,714		
776696-10-6	ROPER CORP.		11/18/2014	Various	4,390.000	688,584		
778296-10-3	ROSS STORES, INC.		11/18/2014	CREDIT SUISSE	6,406.000	518,692		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	11/18/2014	CREDIT SUISSE	52,890.000	316,387		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	11/26/2014	Various	18,904.000	1,376,206		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	11/26/2014	CREDIT SUISSE	48,951.000	1,711,858		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	11/26/2014	Various	44,232.000	1,648,953		
D6629K-10-9	RWE AG (NEU) CMN STK	D	11/18/2014	CREDIT SUISSE	8,899.000	298,826		
F03381-13-8	SAFRAN	D	11/18/2014	CREDIT SUISSE	6,304.000	410,235		
79466L-30-2	SALESFORCE.COM INC		11/18/2014	CREDIT SUISSE	10,363.000	649,685		
X75653-10-9	SAMPO PLC	D	11/18/2014	CREDIT SUISSE	7,439.000	354,605		
80004C-10-1	SANDISK CORP		11/18/2014	CREDIT SUISSE	4,370.000	436,156		
G7800X-10-7	SANDS CHINA LTD		11/18/2014	BANK OF AMERICA/MERRILL LYNCH	59,200.000	361,011		
F5548N-10-1	SANOFI S.A.	D	11/18/2014	Various	16,182.000	1,555,514		
Q82869-11-8	SANTOS	D	11/18/2014	UNION BANK OF SWITZERLAND	30,772.000	321,733		
D66992-10-4	SAP AG	D	11/18/2014	CREDIT SUISSE	13,800.000	940,968		
802912-10-5	SAPUTO GROUP INC	C	11/18/2014	CREDIT SUISSE	16,958.000	500,396		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	195,418.000	585,214		
806857-10-8	SCHLUMBERGER LTD		11/26/2014	Various	20,151.000	1,925,991		
S48341-08-5	SCHNEIDER ELECTRIC	D	10/03/2014	Various	10,679.000	922,410		
G7945E-10-5	SEADRILL LTD	D	11/18/2014	CREDIT SUISSE	17,492.000	370,929		
G7945M-10-7	SEAGATE TECHNOLOGY	E	11/18/2014	Various	6,285.000	406,897		
J69972-10-7	SECOM CO. LTD. ORD	D	11/18/2014	UNION BANK OF SWITZERLAND	10,900.000	645,905		
816851-10-9	SEMPRA ENERGY		11/18/2014	CREDIT SUISSE	5,423.000	599,841		
L8300G-13-5	SES	D	11/18/2014	CREDIT SUISSE	10,538.000	374,621		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	16,900.000	657,127		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	11/18/2014	CREDIT SUISSE	22,311.000	603,975		
824348-10-6	SHERWIN WILLIAMS CO		11/18/2014	CREDIT SUISSE	2,128.000	512,309		
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	11/18/2014	UNION BANK OF SWITZERLAND	9,900.000	652,487		
G8124V-10-8	SHIRE PLC COM	D	11/18/2014	CREDIT SUISSE	9,675.000	671,184		
D69671-21-8	SIEMANS AG	D	11/26/2014	Various	11,477.000	1,301,608		
828806-10-9	SIMON PPTY GROUP INC		11/18/2014	CREDIT SUISSE	5,081.000	909,469		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	134,000.000	408,058		
W25381-14-1	SKAND ENSKILDA A	D	11/18/2014	CREDIT SUISSE	30,858.000	390,480		
J75734-10-3	SMC CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	1,900.000	510,409		
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	11/18/2014	CREDIT SUISSE	31,078.000	521,536		
832696-40-5	SMUCKER J M CO COM NEW		11/18/2014	Various	5,359.000	545,427		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	11/18/2014	Various	14,797.000	687,487		
F84941-12-3	SODEXO	D	11/18/2014	CREDIT SUISSE	4,854.000	483,307		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	11/26/2014	Various	15,500.000	1,065,110		
B82095-11-6	SOLVAY SA COMMON STOCK	D	11/18/2014	CREDIT SUISSE	3,696.000	520,673		
J76379-10-6	SONY CORP NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	24,300.000	514,030		
842587-10-7	SOUTHERN CO		11/18/2014	CREDIT SUISSE	13,988.000	661,970		
847560-10-9	SPECTRA ENERGY CORP		09/30/2014	Various	25,065.000	1,010,465		
G8842P-10-2	SSE PLC	D	11/18/2014	CREDIT SUISSE	22,014.000	544,816		

SCHEDULE D - PART 3

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

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790849-10-3	ST JUDE MEDICAL INC		11/18/2014	CREDIT SUISSE	6,607.000	429,858		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	11/18/2014	CREDIT SUISSE	39,347.000	569,414		
G84278-10-3	STANDARD LIFE	D	11/18/2014	CREDIT SUISSE	59,532.000	384,291		
854502-10-1	STANLEY BLACK & DECKER INC		11/18/2014	Various	5,452.000	521,238		
855244-10-9	STARBUCKS CORP		11/18/2014	CREDIT SUISSE	11,670.000	906,012		
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		11/18/2014	CREDIT SUISSE	6,212.000	482,502		
857477-10-3	STATE STREET CORPORATION		11/18/2014	CREDIT SUISSE	7,049.000	535,880		
R8413J-10-3	STATOIL ASA CMN STK	D	11/18/2014	CREDIT SUISSE	14,577.000	321,889		
863667-10-1	STRYKER CORP		11/18/2014	CREDIT SUISSE	5,738.000	515,313		
J77282-11-9	SUMITOMO CORP NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	78,800.000	849,724		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	11/18/2014	UNION BANK OF SWITZERLAND	22,800.000	860,807		
J77841-11-2	SUMITOMO REALTY & JPY50	D	11/18/2014	UNION BANK OF SWITZERLAND	12,000.000	462,786		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	34,000.000	497,179		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	11/18/2014	CREDIT SUISSE	13,449.000	494,749		
867224-10-7	SUNCOR ENERGY INC	C	11/18/2014	CREDIT SUISSE	22,919.000	795,301		
Q8802S-10-3	SUNCORP GROUP LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	36,563.000	465,160		
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		11/18/2014	CREDIT SUISSE	13,962.000	554,222		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/30/2014	Various	15,963.000	460,859		
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	11/18/2014	CREDIT SUISSE	9,403.000	445,604		
W94232-10-0	SWEDBANK AB	D	11/18/2014	CREDIT SUISSE	14,668.000	377,634		
W92277-11-5	SWEDISH MATCH	D	11/18/2014	CREDIT SUISSE	12,573.000	409,841		
H8431B-10-9	SWISS RE LTD	D	11/18/2014	Various	7,179.000	607,279		
H8398N-10-4	SWISSCOM	D	11/18/2014	CREDIT SUISSE	973.000	581,620		
871503-10-8	SYMANTEC CORP.		11/18/2014	CREDIT SUISSE	16,032.000	409,505		
H84140-11-2	SYNGENTA CHF8.3	D	11/18/2014	CREDIT SUISSE	2,114.000	693,766		
87161C-50-1	SYNOVUS FINANCIAL CORP		07/31/2014	Various	83,245.000	1,996,322		
871829-10-7	SYSCO CORP		06/18/2014	Various	27,361.000	1,010,160		
74144T-10-8	T. ROWE PRICE GROUP		11/18/2014	CREDIT SUISSE	6,808.000	559,051		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	16,300.000	690,186		
87612E-10-6	TARGET CORP		06/19/2014	Various	16,760.000	1,045,276		
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	05/15/2014	Various	837,100.000	1,532,533		
H84989-10-4	TE CONNECTIVITY LTD	E	11/18/2014	Various	8,164.000	503,617		
879382-10-9	TELEFONICA DE ESPANA	D	12/08/2014	Various	75,898.000	1,189,879		
R21882-10-6	TELENOR	D	11/18/2014	CREDIT SUISSE	13,494.000	314,437		
W9588J-10-4	TELIASONERA AB SEK3.2	D	11/18/2014	CREDIT SUISSE	37,700.000	264,241		
Q8975N-10-5	TELSTRA CORP NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	63,991.000	322,433		
G87621-10-1	TESCO	D	11/18/2014	Various	206,630.000	624,187		
88160R-10-1	TESLA MOTORS INC		11/18/2014	CREDIT SUISSE	1,449.000	374,316		
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.		11/18/2014	CREDIT SUISSE	13,638.000	784,756		
882508-10-4	TEXAS INST RS INC COM		11/18/2014	CREDIT SUISSE	17,905.000	927,241		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	11/18/2014	UNION BANK OF SWITZERLAND	29,900.000	437,117		
H83949-14-1	THE SWATCH GROUP	D	11/18/2014	CREDIT SUISSE	1,213.000	575,281		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		11/18/2014	Various	6,410.000	769,416		
884903-10-5	THOMSON REUTERS CORP	U	11/18/2014	CREDIT SUISSE	10,621.000	405,106		
887228-10-4	TIME INC		06/09/2014	DISTRIBUTION	862.880	19,501		
88732J-20-7	TIME WARNER CABLE INC		11/18/2014	Various	48,909.000	6,730,359		
887317-30-3	TIME WARNER INC		11/26/2014	Various	13,556.000	1,026,520		
872540-10-9	TJX COMPANIES INC		11/18/2014	CREDIT SUISSE	12,310.000	748,800		
872590-10-4	T-MOBILE US INC		08/27/2014	Various	271,463.000	8,277,730		
J86298-10-6	TOKIO MARINE HOLDINGS	D	11/18/2014	UNION BANK OF SWITZERLAND	17,800.000	565,555		
J87000-10-5	TOKYO GAS CO LTD	D	11/18/2014	UNION BANK OF SWITZERLAND	92,000.000	508,838		
891160-50-9	TORONTO-DOMINION COM NPV	C	11/26/2014	Various	23,726.000	1,197,991		
J89752-11-7	TOSHIBA CORP NPV	D	11/18/2014	UNION BANK OF SWITZERLAND	102,000.000	431,965		
F92124-10-0	TOTAL SA EUR 2.5	D	08/13/2014	Various	31,279.000	2,273,290		
J92676-11-3	TOYOTA MOTOR	D	11/26/2014	Various	46,100.000	2,755,504		
89353D-10-7	TRANSCANANDA CORP	C	11/18/2014	CREDIT SUISSE	14,173.000	705,191		
SB5W3N-D5-3	TRANSOCEAN LTD	D	11/18/2014	CREDIT SUISSE	12,357.000	325,494		
Q9194A-10-6	TRANSURBAN GROUP	D	11/18/2014	UNION BANK OF SWITZERLAND	85,940.000	616,836		
89417E-10-9	TRAVELERS COS INC		06/18/2014	Various	9,467.000	891,067		
896047-50-3	TRIBUNE MEDIA CL A ORD		09/30/2014	Various	20,917.000	1,712,967		
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		11/18/2014	CREDIT SUISSE	24,936.000	876,795		
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		11/18/2014	CREDIT SUISSE	1,587.000	53,447		
90184L-10-2	TWITTER INC		11/18/2014	CREDIT SUISSE	5,890.000	238,869		
G91442-10-6	TYCO INTERNATIONAL PLC	E	11/18/2014	CREDIT SUISSE	12,754.000	537,905		

SCHEDULE D - PART 3

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

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902494-10-3	TYSON FOODS INC CLASS A		11/18/2014	Various	8,095.000	344,844		
H42097-10-7	UBS GROUP AG	D	11/28/2014	EXCHANGE	62,354.000	1,085,311		
B93562-12-0	UCB	D	11/18/2014	CREDIT SUISSE	4,988.000	385,831		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	11/18/2014	CREDIT SUISSE	2,075.000	527,964		
T960AS-10-1	Unicredit	D	10/21/2014	Various	106,288.000	879,565		
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	11/18/2014	CREDIT SUISSE	25,167.000	995,193		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	11/18/2014	CREDIT SUISSE	22,336.000	914,877		
907818-10-8	UNION PACIFIC CORP		11/26/2014	Various	16,659.000	2,005,341		
V96194-12-7	UNITED OVERSEAS BANK	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	26,000.000	465,617		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/30/2014	Various	9,147.000	945,011		
913017-10-9	UNITED TECHNOLOGIES CORP		11/26/2014	Various	11,981.000	1,432,492		
91324P-10-2	UNITEDHEALTH GROUP INC		11/26/2014	Various	13,382.000	1,315,175		
902973-30-4	US BANCORP		11/18/2014	CREDIT SUISSE	21,293.000	936,786		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	11/18/2014	CREDIT SUISSE	5,470.000	777,268		
91913Y-10-0	VALERO ENERGY CORP		09/30/2014	Various	23,022.000	1,312,916		
92343V-10-4	VERIZON COMMUNICATIONS		11/26/2014	Various	78,583.000	3,781,919		
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	9,309.880	398,522		
92532F-10-0	VERTEX PHARMACEUTICALS		11/18/2014	CREDIT SUISSE	4,001.000	444,324		
918204-10-8	VF CORP		11/18/2014	CREDIT SUISSE	9,070.000	656,572		
92553P-20-1	VIACOM INC NEW CL B		11/18/2014	Various	7,433.000	549,301		
F5879X-10-8	VINCI	D	02/07/2014	Various	9,276.000	640,217		
92826C-83-9	VISA INC		11/26/2014	Various	6,953.000	1,739,111		
F97982-10-6	VIVENDI EUR5.50	D	11/18/2014	Various	21,277.000	531,384		
G93882-19-2	VODAFONE GROUP PLC	D	11/26/2014	Various	435,883.000	1,374,136		
928856-30-1	VOLVO AB-B SHS NPV	D	11/18/2014	CREDIT SUISSE	33,530.000	384,369		
929042-10-9	VORNADO RLTY TR		11/18/2014	CREDIT SUISSE	5,923.000	645,171		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/31/2014	EXCHANGE	13,598.000	921,311		
931142-10-3	WAL-MART STORES		12/31/2014	Various	134,580.000	11,279,991		
94106L-10-9	WASTE MGMT INC DEL		06/18/2014	Various	32,737.000	1,442,492		
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	11/18/2014	CREDIT SUISSE	19,605.000	318,489		
949746-10-1	WELLS FARGO CO		11/26/2014	MORGAN STANLEY	76,161.000	3,908,139		
Q95870-10-3	WESFARMERS	D	11/18/2014	UNION BANK OF SWITZERLAND	16,107.000	615,131		
958102-10-5	WESTERN DIGITAL CORP.		11/18/2014	CREDIT SUISSE	4,623.000	464,071		
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	11/18/2014	UNION BANK OF SWITZERLAND	74,219.000	528,697		
Q97417-10-1	WESTPAC BANKING CORP	D	11/26/2014	Various	39,304.000	1,127,999		
962166-10-4	WEYERHAEUSER CO		11/18/2014	CREDIT SUISSE	12,585.000	431,501		
G9606P-19-7	WHITBREAD	D	11/18/2014	CREDIT SUISSE	7,998.000	557,261		
969457-10-0	WILLIAMS COS INC		11/18/2014	CREDIT SUISSE	11,399.000	623,497		
Y9586L-10-9	WILMAR INTERNATIONAL	D	11/18/2014	BANK OF AMERICA/MERRILL LYNCH	140,000.000	347,392		
G9736L-12-4	WOLSELEY PLC	D	11/18/2014	CREDIT SUISSE	12,133.000	654,043		
980228-10-0	WOODSIDE PETROLEUM	D	11/18/2014	UNION BANK OF SWITZERLAND	12,336.000	421,730		
Q98418-10-8	WOOL WORTHS LIMITED	D	11/18/2014	UNION BANK OF SWITZERLAND	19,936.000	580,205		
G9788D-10-3	WPP PLC	D	11/18/2014	CREDIT SUISSE	29,127.000	587,305		
983134-10-7	WYNN RESOR TS LTD COM		11/18/2014	CREDIT SUISSE	2,168.000	393,283		
98389B-10-0	XCEL ENERGY INC		11/18/2014	CREDIT SUISSE	17,970.000	606,249		
984121-10-3	XEROX CORP COM		11/18/2014	Various	32,034.000	437,812		
984332-10-6	YAHOO INC COM		11/18/2014	Various	56,227.000	2,466,666		
988498-10-1	YUM! BRANDS INC		11/18/2014	CREDIT SUISSE	7,896.000	585,159		
98956P-10-2	ZIMMER HOLDINGS INC		11/18/2014	CREDIT SUISSE	4,611.000	514,339		
98978V-10-3	ZOETIS INC		11/18/2014	CREDIT SUISSE	14,199.000	623,411		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	09/17/2014	Various	3,510.000	1,041,801		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						611,986,335	XXX	
020018-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO		12/31/2014	Various	20,000.000	226,490		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						226,490	XXX	
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	F	09/04/2014	DIRECT	196,607.140	3,932,143		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		11/26/2014	Various	386,285.000	45,048,487		
9299999. Subtotal - Common Stocks - Mutual Funds						48,980,630	XXX	
9799997. Total - Common Stocks - Part 3						661,193,455	XXX	
9799998. Total - Common Stocks - Part 5						722,485,949	XXX	
9799999. Total - Common Stocks						1,383,679,404	XXX	
9899999. Total - Preferred and Common Stocks						1,409,167,697	XXX	
9999999 - Totals						5,040,311,877	XXX	14,655,416

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
022650-AA-6	AMAL LTD ABS	E	03/31/2014	Various		21,774,117	20,698,273	20,698,273	20,698,273						20,698,273		1,075,843	1,075,843	256,721	08/21/2021
362157-XA-2	GOVT NATL MTG ASSOC I #156473		12/01/2014	SCHEDULED REDEMPTION		66	66	74	69		(2)		(2)		66				2	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		12/01/2014	SCHEDULED REDEMPTION		2,971	2,971	3,086	3,007		(36)		(36)		2,971				167	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		12/01/2014	SCHEDULED REDEMPTION		26	26	27	26						26				2	10/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/31/2014	Various		9,641	9,399	10,290	9,801		(49)		(49)		9,752		(110)	(110)	243	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627		12/01/2014	SCHEDULED REDEMPTION		417	417	433	425		(8)		(8)		417				24	03/15/2017
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		12/01/2014	SCHEDULED REDEMPTION		1,890	1,890	1,963	1,917		(27)		(27)		1,890				106	03/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/31/2014	Various		526	487	547	521		(4)		(4)		517		10	10	15	07/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/31/2014	Various		5,493	5,474	5,993	5,629		(30)		(30)		5,599		(105)	(105)	139	03/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/31/2014	Various		5,214	5,129	5,615	5,345		(31)		(31)		5,314		(100)	(100)	132	05/15/2017
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/31/2014	Various		9,177	9,140	10,075	9,371		(29)		(29)		9,342		(165)	(165)	251	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/31/2014	Various		1,830	1,823	1,995	2,127		(13)		(13)		2,113		(283)	(283)	48	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/31/2014	Various		12,535	12,126	13,346	12,530		(28)		(28)		12,501		34	34	337	06/15/2020
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/31/2014	Various		28,213	26,733	29,232	28,196		(59)		(59)		28,136		77	77	705	04/15/2023
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		12/01/2014	SCHEDULED REDEMPTION		915	915	957	926		(11)		(11)		915				55	02/15/2019
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/31/2014	Various		125	122	136	129		(1)		(1)		128		(3)	(3)	4	12/15/2018
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2014	SCHEDULED REDEMPTION		9	9	9	7		2		2		9					01/15/2023
362200-BM-8	GOVT NATL MTG ASSOC I #292644		03/31/2014	Various		4,600	4,391	4,830	4,664		(13)		(13)		4,651		(50)	(50)	123	04/15/2021
362208-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2014	SCHEDULED REDEMPTION		562	562	587	585		(24)		(24)		562				33	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/31/2014	Various		5,358	5,331	5,568	5,530		(9)		(9)		5,521		(163)	(163)	167	04/15/2021
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2014	SCHEDULED REDEMPTION		2,109	2,109	2,168	2,125		(16)		(16)		2,109				73	03/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/31/2014	Various		1,302	1,301	1,423	1,310		(6)		(6)		1,304		(1)	(1)	25	02/15/2023
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/31/2014	Various		3,151	3,067	3,356	3,230		(8)		(8)		3,222		(71)	(71)	81	09/15/2022
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/31/2014	Various		15,422	14,966	16,365	15,967		(35)		(35)		15,932		(510)	(510)	395	05/15/2023
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2014	SCHEDULED REDEMPTION		2,290	2,290	2,285	2,281		9		9		2,290				126	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/31/2014	Various		10,741	9,735	10,645	10,301		(34)		(34)		10,267		474	474	255	03/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2014	SCHEDULED REDEMPTION		548	548	625	611		(63)		(63)		548				24	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2014	SCHEDULED REDEMPTION		18,034	18,034	16,214	16,027		2,007		2,007		18,034				900	02/15/2024
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		03/31/2014	Various		32,516	29,907	34,176	33,960		(205)		(205)		33,756		(1,240)	(1,240)	688	01/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2014	SCHEDULED REDEMPTION		1,730	1,730	1,776	1,785		(55)		(55)		1,730				73	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2014	SCHEDULED REDEMPTION		15,236	15,236	14,008	13,947		1,289		1,289		15,236				372	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2014	SCHEDULED REDEMPTION		407	407	417	421		(14)		(14)		407				22	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2014	SCHEDULED REDEMPTION		13,560	13,560	15,495	14,822		(1,262)		(1,262)		13,560				692	01/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/31/2014	Various		9,499	9,454	9,776	9,844		(10)		(10)		9,835		(336)	(336)	282	02/15/2025
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2014	SCHEDULED REDEMPTION		341	341	352	359		(19)		(19)		341				19	01/15/2025
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/31/2014	Various		5,653	5,408	5,546	5,610		(4)		(4)		5,606		47	47	152	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/31/2014	Various		13,684	11,896	12,306	12,466		(16)		(16)		12,450		1,234	1,234	354	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/31/2014	Various		10,181	9,618	10,581	10,359		(25)		(25)		10,333		(152)	(152)	270	04/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2014	SCHEDULED REDEMPTION		1,485	1,485	1,627	1,657		(171)		(171)		1,485				74	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2014	SCHEDULED REDEMPTION		379	379	401	416		(37)		(37)		379				4	11/15/2030
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/31/2014	Various		27,068	26,728	27,062	27,278		(10)		(10)		27,267		(199)	(199)	709	01/15/2027
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2014	SCHEDULED REDEMPTION		604	604	613	619		(14)		(14)		604				30	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/31/2014	Various		5,278	4,926	4,992	5,044		(3)		(3)		5,040		238	238	131	06/15/2026
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/31/2014	Various		30,993	30,828	31,614	32,054		(24)		(24)		32,030		(1,037)	(1,037)	869	07/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2014	SCHEDULED REDEMPTION		24	24	25	28		(3)		(3)		24				1	04/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/31/2014	Various		2,552	2,543	2,693	2,791		(10)		(10)		2,782		(230)	(230)	59	07/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2014	SCHEDULED REDEMPTION		147	147	156	164		(17)		(17)		147				3	06/15/2029
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		03/31/2014	Various		1,963	1,933	2,232	2,143		(4)		(4)		2,139		(176)	(176)	48	07/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2014	SCHEDULED REDEMPTION		37	37	39	40		(3)		(3)		37				2	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		12/01/2014	SCHEDULED REDEMPTION		582	582	563	567		15		15		582				22	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2014	SCHEDULED REDEMPTION		541	541	573	590		(49)		(49)		541				25	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2014	SCHEDULED REDEMPTION		66	66	70	71		(4)		(4)		66				3	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2014	SCHEDULED REDEMPTION		87	87	92	95		(8)		(8)		87				3	10/15/2030
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/31/2014	Various		2,577	2,378	2,517	2,496		(2)		(2)		2,494		83	83	55	07/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2014	SCHEDULED REDEMPTION		63	63	67	70		(6)		(6)		63				3	07/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/31/2014	Various		738	728	771	833		(2)		(2)		831		(93)	(93)	17	12/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2014	SCHEDULED REDEMPTION		197	197	212	225		(28)		(28)		197				9	01/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/31/2014	Various		5,592	5,170	5,474	5,442		(4)		(4)		5,438		155	155	120	12/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/31/2014	Various		1,026	996	1,054	1,050		(2)		(2)		1,048		(23)	(23)	23	01/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/31/2014	Various		3,691	3,600	3,867	4,003		(6)		(6)		3,997		(306)	(306)	90	10/15/2030
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/31/2014	Various		48,953	47,355	50,117	50,513		(46)		(46)		50,467		(1,514)	(1,514)	1,101	03/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2014	SCHEDULED REDEMPTION		2,032	2,032	2,151	2,249		(217)		(217)		2,032				71	02/15/2030
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		02/01/2014	SCHEDULED REDEMPTION		1,977	1,977	2,092	2,115		(137)		(137)		1,977				23	09/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2014	SCHEDULED REDEMPTION		64	64	67	71		(7)		(7)		64				3	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/31/2014	Various		873	779	824	839		(1)		(1)		839		35	35	18	11/15/2030
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		03/31/2014	Various		1,249,727	1,140,664	1,159,199	1,156,823		(1,819)		(1,819)		1,155,004		94,722	94,722	19,865	04/15/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2014	SCHEDULED REDEMPTION		302,179	302,179	307,089	309,174		(6,995)		(6,995)		302,179				8,223	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2014	Various		107,120	103,928	100,685	102,697		872		872		103,569		3,551	3,551	4,366	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		12/01/2014	SCHEDULED REDEMPTION		322	322	320	321		1		1		322				20	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2014	SCHEDULED REDEMPTION		918	918	1,052	1,044		(126)		(126)		918				40	05/15/2027
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		12/01/2014	SCHEDULED REDEMPTION		134	134	137	134		(1)		(1)		134				9	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		12/01/2014	SCHEDULED REDEMPTION		344	344	351	347		(3)		(3)		344				23	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		12/01/2014	SCHEDULED REDEMPTION		758	758	775	762		(4)		(4)		758				50	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/31/2014	Various		10,538	9,986	10,210	10,041		(12)		(12)		10,029		509	509	330	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/31/2014	Various		847	843	849	846		(1)		(1)		846		1	1	27	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/31/2014	Various		6,871	6,785	6,953	6,785						6,785		85	85	222	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		12/01/2014	SCHEDULED REDEMPTION		111	111	104	108		3		3		111				6	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/31/2014	Various		46	44	39	42						42		4	4	1	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2014	SCHEDULED REDEMPTION		256	256	239	249		7		7		256				15	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2014	SCHEDULED REDEMPTION		41	41	37	38		3		3		41				2	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2014	SCHEDULED REDEMPTION		468	468	433	451		17		17		468				27	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		12/01/2014	SCHEDULED REDEMPTION		273	273	308	297		(24)		(24)		273				15	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2014	SCHEDULED REDEMPTION		841	841	780	818		24		24		841				48	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2014	SCHEDULED REDEMPTION		2,060	2,060	1,856	1,940		120		120		2,060				110	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		12/01/2014	SCHEDULED REDEMPTION		568	568	641	602		(34)		(34)		568				22	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2014	SCHEDULED REDEMPTION		561	561	522	536		25		25		561				35	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2014	SCHEDULED REDEMPTION		722	722	676	708		15		15		722				41	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		12/01/2014	SCHEDULED REDEMPTION		1,989	1,989	1,854	1,977		12		12		1,989				98	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		12/01/2014	SCHEDULED REDEMPTION		752	752	700	708		44		44		752				32	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2014	SCHEDULED REDEMPTION		1,333	1,333	1,242	1,239		94		94		1,333				75	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2014	SCHEDULED REDEMPTION		4,030	4,030	3,763	3,884		146		146		4,030				227	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		12/01/2014	SCHEDULED REDEMPTION		986	986	922	977		9		9		986				56	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/31/2014	Various		103	98	109	102		(1)		(1)		101		1	1	3	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/31/2014	Various		1,084	992	1,129	1,070		(9)		(9)		1,061		23	23	32	02/20/2018
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2014	SCHEDULED REDEMPTION		324	324	333	333		(9)		(9)		324				18	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2014	SCHEDULED REDEMPTION		290	290	298	298		(9)		(9)		290				16	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/31/2014	Various		1,683	1,506	1,661	1,627		(6)		(6)		1,621		61	61	42	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		02/01/2014	SCHEDULED REDEMPTION		9,881	9,881	9,897	9,881						9,881				169	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		12/01/2014	SCHEDULED REDEMPTION		672	672	621	652		20		20		672				38	09/20/2016
36202L-JR-5	GOVT NATL MTG ASSOC II #629272		03/31/2014	Various		4,508	4,487	5,007	4,762		(38)		(38)		4,724		(215)	(215)	140	09/20/2017
49549C-AA-6	KING INTL LEASING LLC		03/31/2014	Various		4,761,730	4,666,016	4,666,016	4,666,016						4,666,016		95,714	95,714	58,586	10/15/2022
71646Y-AA-4	PETRODRILL FIVE LTD ABS	E	10/15/2014	SCHEDULED REDEMPTION		999,959	999,959	999,959	999,959						999,959				43,898	04/15/2016
71646X-AA-6	PETRODRILL FOUR LTD ABS	E	03/31/2014	Various		3,190,961	3,125,485	3,125,485	3,125,485						3,125,485		65,476	65,476	88,643	01/15/2016
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	03/31/2014	Various		3,073,687	2,911,081	2,911,081	2,911,081						2,911,081		162,606	162,606	41,504	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	10/10/2014	SCHEDULED REDEMPTION		1,686,374	1,686,374	1,686,374	1,686,374						1,686,374				48,717	04/10/2022
742651-DJ-8	PRIVATE EXPORT FUNDING		03/31/2014	LINCOLN BENEFIT LIFE		27,753,275	25,000,000	24,829,750	24,878,035		3,240		3,240		24,881,275		2,872,000	2,872,000	316,528	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING		03/31/2014	LINCOLN BENEFIT LIFE		5,178,815	5,000,000	4,987,550	4,992,881		432		432		4,993,313		185,502	185,502	33,125	12/15/2017
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2014	SCHEDULED REDEMPTION		390,931	390,931	390,931	390,931						390,931				6,008	08/01/2023
797224-AA-0	SAN CLEMENTE LEASING LLC		03/31/2014	Various		14,697,353	13,912,708	13,912,708	13,912,708						13,912,708		784,645	784,645	170,476	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC		03/31/2014	Various		13,996,166	13,374,926	13,374,926	13,374,926						13,374,926		621,239	621,239	141,099	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2014	SCHEDULED REDEMPTION		985,156	985,156	985,156	985,156						985,156				24,300	11/22/2022
89609G-AA-0	TRICAHUE LEASING LLC		11/19/2014	Various		1,183,982	1,183,982	1,183,982	1,183,982						1,183,982				20,737	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC		03/31/2014	Various		5,830,563	5,490,176	5,490,176	5,490,176						5,490,176		340,388	340,388	70,852	02/26/2022
71654Q-BC-5	PETROLEOS MEXICANOS	E	12/20/2014	SCHEDULED REDEMPTION		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				44,000	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	E	12/20/2014	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,500	12/20/2022
805649-AA-8	SAYARRA LTD	E	10/29/2014	SCHEDULED REDEMPTION		1,230,036	1,230,036	1,230,036	1,230,036						1,230,036				27,796	10/29/2021

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
805649-AB-6	SAYARRA LTD	E	10/29/2014	Various		4,626,111	4,564,927	4,564,927	4,564,927						4,564,927		61,184	61,184	57,298	04/14/2022
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2014	SCHEDULED REDEMPTION		621,680	621,680	667,063	621,680						621,680				55,840	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2014	SCHEDULED REDEMPTION		300,000	300,000	325,125	311,660		(11,660)		(11,660)		300,000				27,870	09/01/2020
912833-KC-3	U S TREAS STRIP		03/31/2014	LINCOLN BENEFIT LIFE		768,950	769,000	655,119	760,879		5,464		5,464		766,343		2,607	2,607		05/15/2014
0599999. Subtotal - Bonds - U.S. Governments						118,348,746	112,083,718	111,899,669	111,997,130		(9,848)		(9,848)		111,987,282		6,361,464	6,361,464	1,598,806	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF	A	03/31/2014	LINCOLN BENEFIT LIFE		60,398,650	65,000,000	64,654,850	64,692,298		7,977		7,977		64,700,275		(4,301,625)	(4,301,625)	570,556	10/23/2022
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	10/08/2014	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
15238P-AC-0	CENTRAL AMERICAN BANK	F	09/24/2014	Various		21,128,198	21,000,000	21,000,000	21,000,000						21,000,000		128,198	128,198	947,941	09/24/2014
219868-BK-1	CORP ANDINA DE FOMENTO	F	03/31/2014	LINCOLN BENEFIT LIFE		11,400,939	11,000,000	10,492,063	10,890,023		19,791		19,791		10,909,815		491,124	491,124	228,632	05/05/2015
219868-BL-9	CORP ANDINA DE FOMENTO	F	03/31/2014	LINCOLN BENEFIT LIFE		2,230,712	2,000,000	2,075,000	2,036,458		(2,816)		(2,816)		2,033,643		197,069	197,069	82,736	01/12/2017
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2014	SCHEDULED REDEMPTION		722,222	722,222	788,223	767,612		(45,390)		(45,390)		722,222				57,778	01/15/2018
105756-BR-0	FED REPUBLIC OF BRAZIL	F	03/31/2014	LINCOLN BENEFIT LIFE		5,065,000	5,000,000	4,510,000	4,532,827		1,678		1,678		4,534,505		530,495	530,495	206,250	01/07/2041
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2014	Various		18,599,007	16,946,574	16,946,574	16,946,574						16,946,574		1,652,434	1,652,434	745,348	01/01/2023
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	03/31/2014	LINCOLN BENEFIT LIFE		13,097,215	11,266,422	11,266,422	11,266,422						11,266,422		1,830,794	1,830,794	331,342	05/30/2024
500769-EQ-3	KFW	F	03/31/2014	LINCOLN BENEFIT LIFE		19,611,600	20,000,000	19,724,400	19,782,773		6,454		6,454		19,789,228		(177,628)	(177,628)	285,000	08/25/2021
563469-TX-3	MANITOBA (PROVINCE OF)	A	05/27/2014	Various		20,818,280	22,000,000	21,968,710	21,972,144		1,187		1,187		21,973,331		(1,155,051)	(1,155,051)	314,708	09/06/2022
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	05/06/2014	MATURED		10,500,000	10,500,000	10,491,250	10,499,309		691		691		10,500,000				301,875	05/06/2014
656836-AB-9	NA DEVELOPMENT BANK	F	03/31/2014	LINCOLN BENEFIT LIFE		21,490,050	23,000,000	22,730,800	22,756,460		6,156		6,156		22,762,616		(1,272,566)	(1,272,566)	237,667	10/26/2022
655620-AF-2	NORDIC INVESTMENT BANK	F	03/31/2014	LINCOLN BENEFIT LIFE		27,841,000	25,000,000	27,500,000	26,144,499		(88,546)		(88,546)		26,055,953		1,785,047	1,785,047	833,333	02/01/2017
683234-8Y-7	ONTARIO (PROVINCE OF)	A	03/31/2014	LINCOLN BENEFIT LIFE		5,141,600	5,000,000	4,997,700	4,999,297		119		119		4,999,416		142,184	142,184	39,375	06/16/2015
70687W-AC-6	PENERBANGAN MALAYSIA BD	F	03/31/2014	LINCOLN BENEFIT LIFE		10,846,200	10,000,000	9,986,400	9,996,321		393		393		9,996,714		849,486	849,486	306,250	03/15/2016
748149-AG-6	PROVINCE OF QUEBEC	A	05/27/2014	Various		14,346,940	15,000,000	14,938,500	14,943,303		1,559		1,559		14,944,862		(597,922)	(597,922)	262,135	02/13/2023
748148-RU-9	QUEBEC PROVINCE	A	03/31/2014	LINCOLN BENEFIT LIFE		39,944,840	38,000,000	37,658,420	37,752,695		8,351		8,351		37,761,046		2,183,794	2,183,794	894,056	07/29/2020
168863-AV-0	REPUBLIC OF CHILE	F	03/31/2014	LINCOLN BENEFIT LIFE		5,312,500	5,000,000	4,993,850	4,995,685		145		145		4,995,830		316,670	316,670	127,014	08/05/2020
168863-AW-8	REPUBLIC OF CHILE	F	03/31/2014	LINCOLN BENEFIT LIFE		5,012,500	5,000,000	4,967,500	4,974,050		741		741		4,974,791		37,709	37,709	88,924	09/14/2021
50064F-AH-7	REPUBLIC OF KOREA	F	04/16/2014	MATURED		20,000,000	20,000,000	19,902,400	19,993,538		6,462		6,462		20,000,000				575,000	04/16/2014
698299-AV-6	REPUBLIC OF PANAMA	F	03/31/2014	LINCOLN BENEFIT LIFE		8,645,000	7,000,000	7,922,500	7,772,881		(11,190)		(11,190)		7,761,691		883,309	883,309	335,271	01/29/2026
698299-AX-2	REPUBLIC OF PANAMA	F	03/31/2014	LINCOLN BENEFIT LIFE		2,214,000	2,000,000	2,126,000	2,086,322		(3,125)		(3,125)		2,083,197		130,803	130,803	69,622	01/30/2020
731011-AN-2	REPUBLIC OF POLAND	F	01/15/2014	MATURED		9,500,000	9,500,000	9,754,800	9,502,751		(2,751)		(2,751)		9,500,000				249,375	01/15/2014
836205-AJ-3	REPUBLIC OF SOUTH AFRICA	F	06/02/2014	Various		11,040,000	11,000,000	11,568,750	11,044,992		(36,808)		(36,808)		11,008,185		31,815	31,815	302,431	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA	F	03/31/2014	LINCOLN BENEFIT LIFE		3,859,450	3,500,000	3,460,000	3,472,468		620		620		3,473,088		386,362	386,362	69,113	05/30/2022
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	03/31/2014	LINCOLN BENEFIT LIFE		7,059,000	6,500,000	6,529,250	6,519,901		(680)		(680)		6,519,220		539,780	539,780	200,597	03/09/2020
78307A-DA-8	RUSSIA FOREIGN BOND	F	03/31/2014	LINCOLN BENEFIT LIFE		7,640,625	7,500,000	7,373,750	7,463,629		6,682		6,682		7,470,311		170,314	170,314	114,792	04/29/2015
78307A-DD-2	RUSSIAN FEDERATION	F	09/09/2014	CREDIT SUISSE		4,076,000	4,000,000	3,986,280	3,990,807		1,884		1,884		3,992,691		83,309	83,309	122,056	04/04/2017
46513A-GA-2	STATE OF ISRAEL	F	03/31/2014	LINCOLN BENEFIT LIFE		15,660,000	15,000,000	14,855,400	14,877,643		3,043		3,043		14,880,687		779,313	779,313	151,667	06/30/2022
74727P-AJ-0	STATE OF QATAR	F	03/31/2014	LINCOLN BENEFIT LIFE		15,375,000	15,000,000	14,980,500	14,995,687		1,011		1,011		14,996,698		378,302	378,302	418,333	01/20/2015
00254E-JE-3	SWEDISH EXPORT CREDIT	F	03/31/2014	LINCOLN BENEFIT LIFE		10,138,000	10,000,000	9,990,800	9,998,606		488		488		9,999,094		138,906	138,906	176,042	09/16/2014
87973R-AA-8	TEMASEK FINANCIAL I LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		23,017,743	21,000,000	20,952,750	20,970,091		1,136		1,136		20,971,227		2,046,516	2,046,516	391,300	10/25/2019
91086Q-AL-2	UNITED MEXICAN STATES	F	03/31/2014	LINCOLN BENEFIT LIFE		15,806,250	15,000,000	16,162,500	15,237,240		(49,346)		(49,346)		15,187,894		618,356	618,356	574,167	03/03/2015
91086Q-AU-2	UNITED MEXICAN STATES	F	03/31/2014	LINCOLN BENEFIT LIFE		11,125,000	10,000,000	10,237,000	10,096,179		(7,392)		(7,392)		10,088,787		1,036,213	1,036,213	400,000	01/15/2017
91086Q-AY-4	UNITED MEXICAN STATES	F	03/31/2014	LINCOLN BENEFIT LIFE		7,787,500	7,000,000	7,066,920	7,044,822		(1,609)		(1,609)		7,043,213		744,287	744,287	255,111	01/15/2020
1099999. Subtotal - Bonds - All Other Governments						488,117,689	477,101,884	480,226,928	477,682,976		(173,086)		(173,086)		477,509,889		10,607,799	10,607,799	11,354,128	XXX
605580-6U-8	MISSISSIPPI ST G O-TXBL-2011 C		03/31/2014	LINCOLN BENEFIT LIFE		14,839,864	14,650,000	14,650,000	14,650,000						14,650,000		189,864	189,864	259,525	10/01/2023
649875-MD-0	NEW YORK ST JOB DEV GTD SPL PURP 04B		03/01/2014	MATURED		3,090,000	3,090,000	3,090,000	3,090,000						3,090,000				78,177	03/01/2014
649875-MF-5	NEW YORK ST JOB DEV GTD SPL PURP 04B		03/31/2014	LINCOLN BENEFIT LIFE		3,328,283	3,085,000	3,085,000	3,085,000						3,085,000		243,283	243,283	94,298	03/01/2016
745145-YU-0	PUERTO RICO COMWLTH PUB IMPT G O 01A		03/31/2014	LINCOLN BENEFIT LIFE		518,579	550,000	629,244	581,655		(2,138)		(2,138)		579,518		(60,939)	(60,939)	22,688	07/01/2017
880541-QT-7	TENNESSEE ST GO SER C		03/31/2014	LINCOLN BENEFIT LIFE		2,568,200	2,500,000	2,500,000	2,500,000						2,500,000		68,200	68,200	58,800	08/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						24,344,926	23,875,000	23,954,244	23,906,655		(2,138)		(2,138)		23,904,518		440,408	440,408	513,487	XXX
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
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
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09		03/31/2014	LINCOLN BENEFIT LIFE		6,889,080	6,000,000	6,000,000	6,000,000						6,000,000		889,080	889,080	114,400	12/01/2038
215219-JH-0	COOK CNTY IL SCH DIST NO 155 CALUMET 06C		12/01/2014	MATURED		1,250,000	1,250,000	769,125	1,185,644		64,356		64,356		1,250,000					12/01/2014
39168A-BW-2	GREATER CLARK CNTY SCH BDLG CO		12/02/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		319,352	300,000	311,535			(128)		(128)		311,407		7,945	7,945	1,544	07/15/2031
434110-QJ-4	HOBOKEN NJ PENSION 2003 CAP		03/31/2014	LINCOLN BENEFIT LIFE		460,692	1,200,000	335,760	546,229		7,594		7,594		553,824		(93,132)	(93,132)		04/01/2028
434110-QL-9	HOBOKEN NJ PENSION 2003 CAP		03/31/2014	LINCOLN BENEFIT LIFE		442,909	1,355,000	339,482	552,283		7,679		7,679		559,962		(117,053)	(117,053)		04/01/2030

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
434110-QP-0	HOBOKEN NJ PENSION 2003 CAP		03/31/2014	LINCOLN BENEFIT LIFE		411,210	1,610,000	341,771	556,011		7,731		7,731		563,741		(152,531)	(152,531)		04/01/2033
454622-QL-8	INDIANA BOND BK TXBL SCH SEVER 03-5A		01/15/2014	CALLED @ 100.00000000		15,600,000	15,600,000	15,600,000	15,600,000						15,600,000				453,960	01/15/2024
454623-7U-7	INDIANA BOND BK TXBL SCH SEVER 04-6A		07/15/2014	CALLED @ 100.00000000		4,025,000	4,025,000	4,025,000	4,025,000						4,025,000				244,318	01/15/2019
454623-7V-5	INDIANA BOND BK TXBL SCH SEVER 04-6A		03/31/2014	LINCOLN BENEFIT LIFE		4,097,341	4,035,000	4,035,000	4,035,000						4,035,000		62,341	62,341	174,169	07/15/2019
454623-7W-3	INDIANA BOND BK TXBL SCH SEVER 04-6A		07/15/2014	CALLED @ 100.00000000		4,050,000	4,050,000	4,050,000	4,050,000						4,050,000				247,860	01/15/2020
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E		03/31/2014	LINCOLN BENEFIT LIFE		2,801,979	2,700,000	2,643,003	2,685,673		2,039		2,039		2,687,712		114,267	114,267	84,735	09/01/2016
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (		03/31/2014	LINCOLN BENEFIT LIFE		5,592,400	5,000,000	5,000,000	5,000,000						5,000,000		592,400	592,400	199,288	02/15/2041
517840-2R-4	LAS VEGAS VY WTR DIST TAXABLE - REF SERB		03/31/2014	LINCOLN BENEFIT LIFE		5,239,150	5,000,000	5,000,000	5,000,000						5,000,000		239,150	239,150	77,633	06/01/2025
59656N-CP-5	MIDDLESEX CNTY NJ PENSION 04 TXBL		03/31/2014	LINCOLN BENEFIT LIFE		1,597,560	1,500,000	1,500,000	1,500,000						1,500,000		97,560	97,560	38,700	10/01/2021
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		03/31/2014	LINCOLN BENEFIT LIFE		981,033	945,000	945,000	945,000						945,000		36,033	36,033	15,530	06/01/2023
685312-GR-5	ORANGE TWNSHP NJ WTR-SWR UTIL 03 B		03/31/2014	LINCOLN BENEFIT LIFE		2,526,257	2,475,000	2,404,760	2,454,707		1,608		1,608		2,456,315		69,942	69,942	37,538	06/01/2018
68583R-BK-7	OREGON CMNTY CLG LTD TAX PENSION 2004		03/31/2014	LINCOLN BENEFIT LIFE		3,276,777	2,940,000	2,787,443	2,887,712		3,432		3,432		2,891,144		385,633	385,633	37,879	06/30/2017
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A		03/31/2014	LINCOLN BENEFIT LIFE		4,934,546	6,310,000	2,182,692	4,270,466		64,637		64,637		4,335,102		599,444	599,444		06/30/2020
686053-CK-3	OREGON SCH BRD PENSION OBLIG 03A		03/31/2014	LINCOLN BENEFIT LIFE		25,521,614	31,630,000	13,751,459	22,388,356		299,678		299,678		22,688,034		2,833,580	2,833,580		06/30/2020
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
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						91,388,621	99,275,000	73,374,590	83,682,080		458,253		458,253		85,804,429		5,584,192	5,584,192	1,729,200	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C		03/31/2014	LINCOLN BENEFIT LIFE		5,387,076	4,955,000	5,355,265	5,114,887		(9,529)		(9,529)		5,105,358		281,718	281,718	161,038	10/01/2019
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2014	CALLED @ 100.00000000		555,000	555,000	555,000	555,000						555,000				29,249	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2014	CALLED @ 100.00000000		375,000	375,000	370,478	374,119		17		17		374,136		864	864	25,781	02/01/2021
115062-DC-2	BROWARD CNTY FL PROF SPORTS FAC TAX 06B		03/31/2014	LINCOLN BENEFIT LIFE		9,052,016	8,525,000	8,525,000	8,525,000						8,525,000		527,016	527,016	294,148	09/01/2021
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESEARCH 05 B		03/31/2014	LINCOLN BENEFIT LIFE		1,242,334	1,150,000	1,054,274	1,093,084		1,581		1,581		1,094,665		147,669	147,669	43,470	07/01/2023
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B		11/01/2014	CALLED @ 100.00000000		1,675,000	1,675,000	1,773,155	1,686,951		(3,008)		(3,008)		1,683,943		(8,943)	(8,943)	130,650	11/01/2019
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
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF		06/01/2014	MATURED		390,000	390,000	384,852	389,676		324		324		390,000				10,140	06/01/2014
194315-AJ-6	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A		03/31/2014	LINCOLN BENEFIT LIFE		2,240,896	2,190,000	2,190,000	2,190,000						2,190,000		50,896	50,896	94,575	01/01/2015
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B		03/31/2014	LINCOLN BENEFIT LIFE		4,972,320	4,500,000	4,500,000	4,500,000						4,500,000		472,320	472,320	86,100	12/01/2029
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PENSION 05		03/31/2014	LINCOLN BENEFIT LIFE		8,802,351	8,020,000	7,522,920	7,789,750		11,123		11,123		7,800,873		1,001,478	1,001,478	265,195	08/01/2018
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2014	CALLED @ 100.00000000		1,450,000	1,450,000	1,450,000	1,415,996		2,883		2,883		1,418,879		31,121	31,121	125,063	06/01/2022
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		03/31/2014	Various		2,503,651	2,490,000	2,490,000	2,490,000						2,490,000		13,651	13,651	97,711	02/01/2020
261149-AE-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06		03/31/2014	LINCOLN BENEFIT LIFE		2,665,930	2,680,000	1,698,021	2,590,723		35,510		35,510		2,626,233		39,697	39,697		08/15/2014
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		03/31/2014	Various		12,751,856	14,200,000	12,722,030	13,154,880		9,204	412,228	(403,024)		12,751,856				8,201	08/01/2041
29270C-YQ-2	ENERGY NORTHWEST WA COLUMBIA GEN TXB		03/31/2014	LINCOLN BENEFIT LIFE		19,574,200	20,000,000	20,000,000	20,000,000						20,000,000		(425,800)	(425,800)	442,950	07/01/2022
313446-F2-7	FED HOME LOAN MTG CORP #296485		12/01/2014	SCHEDULED REDEMPTION		550	550	616	566		(16)		(16)		550				36	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2014	SCHEDULED REDEMPTION		124	124	121	117		7		7		124				7	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/31/2014	Various		720	646	634	610		2		2		613		107	107	20	04/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2014	SCHEDULED REDEMPTION		120	120	138	133		(13)		(13)		120				8	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2014	SCHEDULED REDEMPTION		50	50	57	57		(7)		(7)		50				3	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2014	SCHEDULED REDEMPTION		16	16	19	18		(2)		(2)		16				1	11/01/2019
31353G-PF-3	FED HOME LOAN MTG CORP #884022		05/01/2014	SCHEDULED REDEMPTION		1,380	1,380	1,480	1,380						1,380				46	06/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2014	SCHEDULED REDEMPTION		166,630	166,630	176,941	178,133		(11,502)		(11,502)		166,630				4,565	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2014	SCHEDULED REDEMPTION		20,452	20,452	21,712	22,013		(1,561)		(1,561)		20,452				595	09/01/2023
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2014	SCHEDULED REDEMPTION		143	143	151	151		(8)		(8)		143				7	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2014	SCHEDULED REDEMPTION		761	761	805	809		(48)		(48)		761				42	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2014	SCHEDULED REDEMPTION		8,323	8,323	8,061	8,127		195		195		8,323				178	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2014	SCHEDULED REDEMPTION		7,213	7,213	7,143	7,166		47		47		7,213				215	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2014	SCHEDULED REDEMPTION		11,108	11,108	10,760	10,838		271		271		11,108				338	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2014	SCHEDULED REDEMPTION		1,520	1,520	1,466	1,503		17		17		1,520				32	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2014	SCHEDULED REDEMPTION		20,161	20,161	19,445	19,868		293		293		20,161				497	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2014	SCHEDULED REDEMPTION		656	656	633	647		9		9		656				16	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2014	SCHEDULED REDEMPTION		8,696	8,696	8,404	8,581		116		116		8,696				196	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2014	SCHEDULED REDEMPTION		6,948	6,948	6,705	6,855		93		93		6,948				172	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2014	SCHEDULED REDEMPTION		25,938	25,938	25,031	25,588		350		350		25,938				641	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/31/2014	Various		2,562	2,259	2,541	2,460		(11)		(11)		2,450		112	112	71	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2014	SCHEDULED REDEMPTION		1,871	1,871	2,260	1,942		(71)		(71)		1,871				99	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2014	SCHEDULED REDEMPTION		580	580	613	617		(37)		(37)		580				33	12/01/2021

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
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2014	SCHEDULED REDEMPTION		1,187	1,187	1,233	1,307		(120)		(120)		1,187				54	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2014	SCHEDULED REDEMPTION		805	805	828	859		(54)		(54)		805				33	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2014	SCHEDULED REDEMPTION		191	191	199	213		(22)		(22)		191				11	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2014	SCHEDULED REDEMPTION		163	163	167	173		(11)		(11)		163				11	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2014	SCHEDULED REDEMPTION		859	859	885	917		(58)		(58)		859				36	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2014	SCHEDULED REDEMPTION		65	65	67	70		(5)		(5)		65				3	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2014	SCHEDULED REDEMPTION		145	145	151	160		(15)		(15)		145				3	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2014	SCHEDULED REDEMPTION		2,040	2,040	2,127	2,257		(217)		(217)		2,040				46	07/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2014	SCHEDULED REDEMPTION		6,386	6,386	6,658	7,253		(866)		(866)		6,386				422	01/01/2031
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2014	SCHEDULED REDEMPTION		123	123	129	129		(5)		(5)		123				7	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2014	SCHEDULED REDEMPTION		2,221	2,221	2,514	2,524		(303)		(303)		2,221				82	03/01/2026
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		03/31/2014	Various		20,005	17,886	20,087	20,436		(63)		(63)		20,373		(368)	(368)	383	04/01/2026
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		12/01/2014	SCHEDULED REDEMPTION		380	380	394	386		(5)		(5)		380				18	09/01/2015
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		12/01/2014	SCHEDULED REDEMPTION		3,837	3,837	3,972	3,890		(53)		(53)		3,837				163	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2014	SCHEDULED REDEMPTION		2,954	2,954	3,058	2,999		(45)		(45)		2,954				58	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2014	SCHEDULED REDEMPTION		7,615	7,615	7,344	7,519		95		95		7,615				186	04/01/2018
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2014	Various		6,597	6,597	6,417	6,584		12		12		6,597				114	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		05/01/2014	SCHEDULED REDEMPTION		416	416	405	415		1		1		416				6	06/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2014	SCHEDULED REDEMPTION		6,270	6,270	6,491	6,371		(101)		(101)		6,270				314	02/01/2016
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/31/2014	Various		1,724	1,440	1,501	1,539		(5)		(5)		1,534		190	190	43	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/31/2014	Various		38,644	35,281	38,341	37,384		(272)		(272)		37,112		1,532	1,532	1,072	12/01/2022
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		03/31/2014	Various		17,457	15,185	14,609	10,837		181		181		11,018		6,439	6,439	347	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2014	SCHEDULED REDEMPTION		5,669	5,669	5,839	6,052		(383)		(383)		5,669				258	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2014	SCHEDULED REDEMPTION		68	68	69	74		(6)		(6)		68				3	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2014	SCHEDULED REDEMPTION		1,773	1,773	1,817	1,907		(134)		(134)		1,773				68	01/01/2031
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		03/31/2014	Various		420,314	388,956	400,124	405,126		(846)		(846)		404,280		16,034	16,034	6,339	10/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2014	SCHEDULED REDEMPTION		237,956	237,956	244,788	247,242		(9,286)		(9,286)		237,956				6,975	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2014	SCHEDULED REDEMPTION		38,124	38,124	37,774	37,869		254		254		38,124				1,184	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2014	SCHEDULED REDEMPTION		77,246	77,246	79,463	80,263		(3,017)		(3,017)		77,246				2,419	03/01/2038
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		05/01/2014	SCHEDULED REDEMPTION		10,338	10,338	9,287	10,313		25		25		10,338				76	06/01/2014
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2014	SCHEDULED REDEMPTION		213,929	213,929	221,575	222,484		(8,555)		(8,555)		213,929				5,917	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2014	SCHEDULED REDEMPTION		89,740	89,740	92,948	93,415		(3,675)		(3,675)		89,740				2,489	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2014	SCHEDULED REDEMPTION		423,058	423,058	438,179	441,803		(18,745)		(18,745)		423,058				11,640	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2014	SCHEDULED REDEMPTION		649,292	649,292	672,499	677,856		(28,564)		(28,564)		649,292				19,459	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2014	SCHEDULED REDEMPTION		318,503	318,503	329,887	333,741		(15,238)		(15,238)		318,503				9,601	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2014	SCHEDULED REDEMPTION		314,232	314,232	325,463	330,284		(16,052)		(16,052)		314,232				8,846	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2014	SCHEDULED REDEMPTION		77,169	77,169	79,927	80,280		(3,111)		(3,111)		77,169				2,473	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2014	SCHEDULED REDEMPTION		94,042	94,042	97,403	97,950		(3,908)		(3,908)		94,042				2,757	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2014	SCHEDULED REDEMPTION		97,270	97,270	100,746	101,063		(3,793)		(3,793)		97,270				2,917	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2014	SCHEDULED REDEMPTION		79,128	79,128	81,956	81,904		(2,776)		(2,776)		79,128				2,340	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2014	SCHEDULED REDEMPTION		56,095	56,095	58,100	56,884		(789)		(789)		56,095				1,746	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2014	SCHEDULED REDEMPTION		74,155	74,155	76,805	76,802		(2,647)		(2,647)		74,155				2,213	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2014	SCHEDULED REDEMPTION		95,545	95,545	98,960	99,422		(3,877)		(3,877)		95,545				2,325	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2014	SCHEDULED REDEMPTION		12,832	12,832	13,125	13,040		(209)		(209)		12,832				601	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2014	SCHEDULED REDEMPTION		16,244	16,244	15,977	16,100		143		143		16,244				608	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		12/01/2014	SCHEDULED REDEMPTION		4,462	4,462	4,388	4,428		34		34		4,462				167	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2014	SCHEDULED REDEMPTION		61,740	61,740	61,750	61,745		(5)		(5)		61,740				1,992	11/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		12/01/2014	SCHEDULED REDEMPTION		6,357	6,357	6,365	6,360		(3)		(3)		6,357				258	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		12/01/2014	SCHEDULED REDEMPTION		3,793	3,793	3,662	3,675		118		118		3,793				154	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361		12/01/2014	SCHEDULED REDEMPTION		33	33	35	34		(1)		(1)		33				2	06/01/2016
31361Q-JH-1	FED NATL MTG ASSOC #046164		12/01/2014	SCHEDULED REDEMPTION		28	28	26	25		2		2		28				2	05/01/2017
31361Q-Y3-7	FED NATL MTG ASSOC #050230		12/01/2014	SCHEDULED REDEMPTION		142	142	137	140		2		2		142				9	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601		12/01/2014	SCHEDULED REDEMPTION		1,347	1,347	1,478	1,488		(141)		(141)		1,347				61	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253		12/01/2014	SCHEDULED REDEMPTION		42	42	43	42		(1)		(1)		42				2	02/01/2017
31362B-FD-6	FED NATL MTG ASSOC #081164		12/01/2014	SCHEDULED REDEMPTION		460	460	445	454		6		6		460				26	09/01/2019
31362B-FE-4	FED NATL MTG ASSOC #081165		12/01/2014	SCHEDULED REDEMPTION		1,268	1,268	1,226	1,216		52		52		1,268				71	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256		03/31/2014	Various		307,387	276,015	290,924	286,968		(1,315)		(1,315)		285,652		21,734	21,734	7,966	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548		08/01/2014	SCHEDULED REDEMPTION		598	598	608	599		(1)		(1)		598				19	12/01/2018

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
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2014	SCHEDULED REDEMPTION		5,373	5,373	5,202	5,233		140		140		5,373				204	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2014	SCHEDULED REDEMPTION		2,459	2,459	2,381	2,383		76		76		2,459				96	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2014	SCHEDULED REDEMPTION		5,210	5,210	5,044	5,067		144		144		5,210				187	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213		01/01/2014	MATURED		1	1	1	1						1					01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2014	SCHEDULED REDEMPTION		35	35	34	35						35				1	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2014	SCHEDULED REDEMPTION		3,755	3,755	3,635	3,651		104		104		3,755				142	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2014	SCHEDULED REDEMPTION		4,376	4,376	4,236	4,241		134		134		4,376				147	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871		10/01/2014	SCHEDULED REDEMPTION		1,703	1,703	1,717	1,705		(2)		(2)		1,703				49	11/01/2014
31371J-JD-7	FED NATL MTG ASSOC #253260		12/01/2014	SCHEDULED REDEMPTION		10,514	10,514	10,619	10,536		(22)		(22)		10,514				449	04/01/2015
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2014	SCHEDULED REDEMPTION		711	711	753	798		(87)		(87)		711				46	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473		12/01/2014	SCHEDULED REDEMPTION		736	736	749	742		(6)		(6)		736				28	10/01/2015
31371J-R5-5	FED NATL MTG ASSOC #253508		12/01/2014	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				3	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2014	SCHEDULED REDEMPTION		640	640	678	729		(89)		(89)		640				30	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2014	SCHEDULED REDEMPTION		2,211	2,211	2,249	2,226		(15)		(15)		2,211				95	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2014	SCHEDULED REDEMPTION		766	766	811	872		(106)		(106)		766				36	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		12/01/2014	SCHEDULED REDEMPTION		1,609	1,609	1,640	1,622		(13)		(13)		1,609				57	02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797		12/01/2014	SCHEDULED REDEMPTION		997	997	1,031	1,007		(10)		(10)		997				31	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2014	SCHEDULED REDEMPTION		6,056	6,056	5,862	5,783		273		273		6,056				258	05/01/2021
31371J-5B-6	FED NATL MTG ASSOC #253842		03/31/2014	Various		96,395	83,121	84,303	85,778		(98)		(98)		85,680		10,715	10,715	1,903	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2014	SCHEDULED REDEMPTION		2,783	2,783	2,694	2,672		112		112		2,783				104	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		12/01/2014	SCHEDULED REDEMPTION		919	919	964	929		(11)		(11)		919				32	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2014	SCHEDULED REDEMPTION		818	818	792	786		33		33		818				33	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2014	SCHEDULED REDEMPTION		5,333	5,333	5,163	5,121		212		212		5,333				210	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2014	SCHEDULED REDEMPTION		8,256	8,256	7,993	7,937		320		320		8,256				306	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2014	SCHEDULED REDEMPTION		10,811	10,811	11,349	11,008		(197)		(197)		10,811				385	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2014	SCHEDULED REDEMPTION		171	171	181	185		(13)		(13)		171				9	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2014	SCHEDULED REDEMPTION		47,928	47,928	50,313	48,738		(809)		(809)		47,928				1,714	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2014	SCHEDULED REDEMPTION		4,227	4,227	4,093	4,071		157		157		4,227				157	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2014	SCHEDULED REDEMPTION		6,957	6,957	6,738	6,705		252		252		6,957				261	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2014	SCHEDULED REDEMPTION		7,618	7,618	7,375	7,334		284		284		7,618				279	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2014	SCHEDULED REDEMPTION		5,146	5,146	4,983	4,956		190		190		5,146				191	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2014	SCHEDULED REDEMPTION		8,009	8,009	7,754	7,691		318		318		8,009				287	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477		03/31/2014	Various		25,949	23,484	23,313	23,322		12		12		23,334		2,615	2,615	414	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2014	SCHEDULED REDEMPTION		7,363	7,363	7,129	7,085		278		278		7,363				259	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2014	SCHEDULED REDEMPTION		17,115	17,115	16,980	16,991		124		124		17,115				552	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2014	SCHEDULED REDEMPTION		1,261,046	1,261,046	1,352,472	1,363,292		(102,246)		(102,246)		1,261,046				37,574	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2014	SCHEDULED REDEMPTION		773	773	791	788		(15)		(15)		773				37	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437		03/31/2014	Various		117,585	105,994	106,942	107,037		(109)		(109)		106,928		10,657	10,657	2,172	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477		03/31/2014	Various		585,062	524,943	529,742	530,003		(365)		(365)		529,637		55,425	55,425	10,960	11/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2014	SCHEDULED REDEMPTION		48,078	48,078	49,324	49,390		(1,312)		(1,312)		48,078				1,312	05/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814		03/31/2014	Various		134,581	119,850	122,860	122,574		(19)		(19)		122,556		12,025	12,025	2,591	08/01/2036
31372P-V2-2	FED NATL MTG ASSOC #278833		12/01/2014	SCHEDULED REDEMPTION		1,142	1,142	1,164	1,156		(14)		(14)		1,142				61	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834		03/31/2014	Various		25,289	25,190	25,678	25,953		(19)		(19)		25,934		(645)	(645)	709	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2014	SCHEDULED REDEMPTION		288	288	305	310		(22)		(22)		288				15	12/01/2025
31374T-2M-0	FED NATL MTG ASSOC #323980		03/01/2014	SCHEDULED REDEMPTION		379	379	397	379						379				3	04/01/2014
31376J-VL-0	FED NATL MTG ASSOC #357119		12/01/2014	SCHEDULED REDEMPTION		20,069	20,069	21,068	20,383		(314)		(314)		20,069				744	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2014	SCHEDULED REDEMPTION		39,427	39,427	40,872	40,265		(838)		(838)		39,427				1,229	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2014	SCHEDULED REDEMPTION		5,330	5,330	5,160	5,159		172		172		5,330				216	12/01/2018
31380Y-7J-3	FED NATL MTG ASSOC #454597		02/01/2014	Various		102	102	95	102						102				1	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347		02/01/2014	SCHEDULED REDEMPTION		331	331	348	332						331				2	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545		12/01/2014	SCHEDULED REDEMPTION		11,022	11,022	11,249	11,136		(115)		(115)		11,022				632	08/01/2018
31382T-FW-4	FED NATL MTG ASSOC #491681		02/01/2014	SCHEDULED REDEMPTION		221	221	207	221						221				2	03/01/2014
31383B-AB-3	FED NATL MTG ASSOC #497802		07/01/2014	Various		117	117	116	117						117				2	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664		04/01/2014	SCHEDULED REDEMPTION		121	121	120	121						121				2	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797		07/01/2014	Various		406	406	403	406						406				8	07/01/2014
31383J-TM-2	FED NATL MTG ASSOC #504656		07/01/2014	SCHEDULED REDEMPTION		801	801	795	800						801				14	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014		08/01/2014	Various		4,001	4,001	3,967	3,997		4		4		4,001				80	08/01/2014
31383L-2Q-7	FED NATL MTG ASSOC #506683		07/01/2014	Various		94	94	93	94						94				2	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
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2014	SCHEDULED REDEMPTION		65	65	64	65						65				1	08/01/2014
31383S-SM-3	FED NATL MTG ASSOC #511824		12/01/2014	SCHEDULED REDEMPTION		649	649	672	657		(8)		(8)		649				20	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062		11/01/2014	Various		2,642	2,642	2,667	2,646		(4)		(4)		2,642				98	11/01/2014
31384F-FX-0	FED NATL MTG ASSOC #522282		11/01/2014	SCHEDULED REDEMPTION		190	190	195	191		(1)		(1)		190				7	12/01/2014
31384L-QJ-6	FED NATL MTG ASSOC #527057		08/01/2014	SCHEDULED REDEMPTION		1,104	1,104	1,115	1,106		(1)		(1)		1,104				32	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2014	SCHEDULED REDEMPTION		64	64	64	64						64				1	10/01/2014
31384Q-FU-2	FED NATL MTG ASSOC #530379		12/01/2014	SCHEDULED REDEMPTION		33	33	34	33						33				2	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393		12/01/2014	SCHEDULED REDEMPTION		2,731	2,731	2,802	2,759		(28)		(28)		2,731				119	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652		12/01/2014	SCHEDULED REDEMPTION		107	107	108	108						107				4	03/01/2015
31384S-WZ-8	FED NATL MTG ASSOC #532664		12/01/2014	SCHEDULED REDEMPTION		114	114	116	115		(1)		(1)		114				6	07/01/2015
31384T-SC-2	FED NATL MTG ASSOC #533415		12/01/2014	SCHEDULED REDEMPTION		129	129	130	129						129				6	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624		02/01/2014	SCHEDULED REDEMPTION		295	295	300	295						295				2	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2014	SCHEDULED REDEMPTION		515	515	520	517		(2)		(2)		515				26	07/01/2015
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2014	SCHEDULED REDEMPTION		288	288	305	325		(37)		(37)		288				16	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2014	SCHEDULED REDEMPTION		865	865	916	945		(80)		(80)		865				54	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461		12/01/2014	SCHEDULED REDEMPTION		402	402	409	404		(2)		(2)		402				16	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2014	SCHEDULED REDEMPTION		18,764	18,764	19,090	18,874		(110)		(110)		18,764				634	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2014	SCHEDULED REDEMPTION		1,053	1,053	1,080	1,065		(13)		(13)		1,053				43	12/01/2015
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2014	SCHEDULED REDEMPTION		1,183	1,183	1,200	1,222		(38)		(38)		1,183				49	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824		03/31/2014	Various		23,231	20,612	20,905	21,454		(59)		(59)		21,394		1,837	1,837	467	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2014	SCHEDULED REDEMPTION		7,963	7,963	8,090	8,024		(61)		(61)		7,963				311	04/01/2016
31384W-LN-8	FED NATL MTG ASSOC #535933		03/31/2014	Various		6,100	5,463	6,186	6,258		(53)		(53)		6,205		(105)	(105)	115	05/01/2031
31384W-2H-2	FED NATL MTG ASSOC #536376		08/01/2014	SCHEDULED REDEMPTION		64	64	64	64						64				2	04/01/2015
31384X-5D-6	FED NATL MTG ASSOC #537344		07/01/2014	SCHEDULED REDEMPTION		1,125	1,125	1,136	1,128		(3)		(3)		1,125				44	06/01/2015
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/31/2014	Various		56,858	55,718	58,491	56,473		(287)		(287)		56,186		672	672	981	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/31/2014	Various		2,797	2,721	2,857	2,760		(9)		(9)		2,751		45	45	51	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327		12/01/2014	SCHEDULED REDEMPTION		4,772	4,772	4,864	4,803		(31)		(31)		4,772				209	05/01/2015
31385D-4U-2	FED NATL MTG ASSOC #541835		02/01/2014	SCHEDULED REDEMPTION		3,412	3,412	3,478	3,437		(24)		(24)		3,412				41	06/01/2015
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2014	SCHEDULED REDEMPTION		175	175	186	201		(25)		(25)		175				9	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366		12/01/2014	SCHEDULED REDEMPTION		2,822	2,822	2,935	2,870		(48)		(48)		2,822				100	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2014	SCHEDULED REDEMPTION		33,817	33,817	35,397	34,453		(635)		(635)		33,817				1,216	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2014	SCHEDULED REDEMPTION		810	810	850	824		(14)		(14)		810				29	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789		12/01/2014	SCHEDULED REDEMPTION		2,846	2,846	2,891	2,855		(9)		(9)		2,846				94	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		12/01/2014	SCHEDULED REDEMPTION		744	744	757	748		(4)		(4)		744				32	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866		12/01/2014	SCHEDULED REDEMPTION		618	618	634	624		(6)		(6)		618				27	08/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2014	SCHEDULED REDEMPTION		102	102	105	103		(2)		(2)		102				4	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200		12/01/2014	SCHEDULED REDEMPTION		2,944	2,944	3,001	2,966		(23)		(23)		2,944				137	08/01/2015
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2014	SCHEDULED REDEMPTION		1,351	1,351	1,431	1,504		(153)		(153)		1,351				52	06/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038		12/01/2014	SCHEDULED REDEMPTION		3,128	3,128	3,188	3,153		(25)		(25)		3,128				139	10/01/2015
31385R-3Y-4	FED NATL MTG ASSOC #550815		12/01/2014	SCHEDULED REDEMPTION		2,567	2,567	2,611	2,591		(24)		(24)		2,567				112	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866		12/01/2014	SCHEDULED REDEMPTION		242	242	247	244		(2)		(2)		242				11	10/01/2015
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2014	SCHEDULED REDEMPTION		82,866	82,866	86,990	84,161		(1,295)		(1,295)		82,866				3,094	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2014	SCHEDULED REDEMPTION		43,318	43,318	45,454	44,104		(786)		(786)		43,318				1,538	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2014	SCHEDULED REDEMPTION		52,230	52,230	54,829	53,059		(830)		(830)		52,230				1,863	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2014	SCHEDULED REDEMPTION		10,650	10,650	11,180	10,854		(204)		(204)		10,650				379	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2014	SCHEDULED REDEMPTION		2,290	2,290	2,382	2,335		(44)		(44)		2,290				83	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2014	SCHEDULED REDEMPTION		8,872	8,872	9,314	8,999		(126)		(126)		8,872				315	03/01/2018
31385X-5W-3	FED NATL MTG ASSOC #556261		12/01/2014	SCHEDULED REDEMPTION		101	101	100	101						101				4	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278		12/01/2014	SCHEDULED REDEMPTION		3,933	3,933	4,000	3,957		(25)		(25)		3,933				184	03/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		02/01/2014	SCHEDULED REDEMPTION		36	36	37	37						36					10/01/2015
31386B-5L-4	FED NATL MTG ASSOC #558951		12/01/2014	SCHEDULED REDEMPTION		1,775	1,775	1,821	1,795		(20)		(20)		1,775				78	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2014	SCHEDULED REDEMPTION		9,381	9,381	9,562	9,464		(83)		(83)		9,381				439	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2014	SCHEDULED REDEMPTION		17,702	17,702	18,045	17,822		(120)		(120)		17,702				980	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2014	SCHEDULED REDEMPTION		3,273	3,273	3,358	3,319		(46)		(46)		3,273				142	01/01/2016
31386E-SS-8	FED NATL MTG ASSOC #561329		12/01/2014	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				3	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495		12/01/2014	SCHEDULED REDEMPTION		5,098	5,098	5,197	5,133		(35)		(35)		5,098				239	02/01/2016
31386F-CE-3	FED NATL MTG ASSOC #561769		12/01/2014	SCHEDULED REDEMPTION		591	591	601	594		(3)		(3)		591				26	12/01/2015
31386H-MX-6	FED NATL MTG ASSOC #563874		10/01/2014	SCHEDULED REDEMPTION		3,341	3,341	3,427	3,375		(34)		(34)		3,341				105	12/01/2015

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
31386H-QG-9	FED NATL MTG ASSOC #563955		12/01/2014	SCHEDULED REDEMPTION		436	436	443	440		(4)		(4)		436				19	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2014	SCHEDULED REDEMPTION		792	792	813	803		(10)		(10)		792				35	01/01/2016
31386L-WM-0	FED NATL MTG ASSOC #566852		12/01/2014	SCHEDULED REDEMPTION		5,934	5,934	6,029	5,961		(27)		(27)		5,934				99	09/01/2016
31386M-GR-5	FED NATL MTG ASSOC #567308		12/01/2014	SCHEDULED REDEMPTION		10,549	10,549	10,463	10,518		31		31		10,549				394	01/01/2016
31386P-CX-9	FED NATL MTG ASSOC #568986		12/01/2014	SCHEDULED REDEMPTION		11,860	11,860	12,090	11,924		(64)		(64)		11,860				536	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249		12/01/2014	SCHEDULED REDEMPTION		16,101	16,101	16,357	16,195		(95)		(95)		16,101				652	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2014	SCHEDULED REDEMPTION		301	301	313	309		(8)		(8)		301				11	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559		12/01/2014	SCHEDULED REDEMPTION		4,607	4,607	4,686	4,630		(23)		(23)		4,607				186	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2014	SCHEDULED REDEMPTION		983	983	1,000	994		(10)		(10)		983				45	02/01/2016
31386Q-XU-0	FED NATL MTG ASSOC #570491		12/01/2014	SCHEDULED REDEMPTION		662	662	675	669		(6)		(6)		662				31	01/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733		12/01/2014	SCHEDULED REDEMPTION		419	419	415	418		1		1		419				15	02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020		12/01/2014	SCHEDULED REDEMPTION		1,199	1,199	1,189	1,194		4		4		1,199				37	04/01/2016
31386T-GZ-2	FED NATL MTG ASSOC #572716		12/01/2014	SCHEDULED REDEMPTION		10,864	10,864	11,050	10,951		(87)		(87)		10,864				475	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2014	SCHEDULED REDEMPTION		1,226	1,226	1,247	1,231		(5)		(5)		1,226				39	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921		12/01/2014	SCHEDULED REDEMPTION		1,628	1,628	1,670	1,648		(20)		(20)		1,628				63	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303		12/01/2014	SCHEDULED REDEMPTION		1,374	1,374	1,398	1,392		(18)		(18)		1,374				59	03/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002		12/01/2014	SCHEDULED REDEMPTION		573	573	568	571		2		2		573				21	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		12/01/2014	SCHEDULED REDEMPTION		923	923	969	939		(16)		(16)		923				35	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2014	SCHEDULED REDEMPTION		6,588	6,588	6,728	6,646		(59)		(59)		6,588				280	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		12/01/2014	SCHEDULED REDEMPTION		8,299	8,299	8,513	8,382		(84)		(84)		8,299				363	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2014	SCHEDULED REDEMPTION		15,419	15,419	14,927	14,833		585		585		15,419				598	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165		12/01/2014	SCHEDULED REDEMPTION		11,892	11,892	12,290	12,037		(145)		(145)		11,892				404	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954		12/01/2014	SCHEDULED REDEMPTION		2,040	2,040	2,141	2,066		(26)		(26)		2,040				76	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853		12/01/2014	SCHEDULED REDEMPTION		26,516	26,516	27,835	26,943		(428)		(428)		26,516				964	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2014	SCHEDULED REDEMPTION		1,349	1,349	1,401	1,415		(66)		(66)		1,349				68	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		12/01/2014	SCHEDULED REDEMPTION		152	152	152	152						152				5	05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270		12/01/2014	SCHEDULED REDEMPTION		2,710	2,710	2,753	2,737		(28)		(28)		2,710				110	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		12/01/2014	SCHEDULED REDEMPTION		3,941	3,941	4,004	3,975		(33)		(33)		3,941				160	07/01/2016
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/31/2014	Various		35,024	31,263	31,307	31,332		(1)		(1)		31,331		3,693	3,693	673	07/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721		12/01/2014	SCHEDULED REDEMPTION		2,957	2,957	3,004	2,978		(21)		(21)		2,957				75	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/31/2014	Various		54,202	48,157	48,842	49,696		(17)		(17)		49,678		4,524	4,524	1,119	08/01/2031
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2014	SCHEDULED REDEMPTION		796	796	771	757		40		40		796				30	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/31/2014	Various		129,100	115,108	115,269	115,380		(3)		(3)		115,377		13,724	13,724	2,485	08/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2014	SCHEDULED REDEMPTION		673	673	696	681		(8)		(8)		673				17	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134		12/01/2014	SCHEDULED REDEMPTION		2,041	2,041	2,073	2,056		(15)		(15)		2,041				80	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826		12/01/2014	SCHEDULED REDEMPTION		2,498	2,498	2,538	2,517		(19)		(19)		2,498				117	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		12/01/2014	SCHEDULED REDEMPTION		3,155	3,155	3,205	3,181		(26)		(26)		3,155				126	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		12/01/2014	SCHEDULED REDEMPTION		2,138	2,138	2,172	2,154		(16)		(16)		2,138				97	09/01/2016
31387X-UC-7	FED NATL MTG ASSOC #597379		12/01/2014	SCHEDULED REDEMPTION		1,338	1,338	1,404	1,355		(17)		(17)		1,338				50	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/31/2014	Various		5,197	5,052	5,303	5,132		(20)		(20)		5,112		85	85	91	10/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2014	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/31/2014	Various		26,231	23,512	23,545	23,576		(6)		(6)		23,570		2,661	2,661	493	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760		03/31/2014	Various		31,803	28,347	28,387	28,429		(2)		(2)		28,426		3,377	3,377	611	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768		03/31/2014	Various		966	860	861	861						861		105	105	19	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		12/01/2014	SCHEDULED REDEMPTION		3,463	3,463	3,518	3,491		(28)		(28)		3,463				129	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137		12/01/2014	SCHEDULED REDEMPTION		219	219	223	221		(2)		(2)		219				9	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390		12/01/2014	SCHEDULED REDEMPTION		12,665	12,665	13,295	12,876		(212)		(212)		12,665				454	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079		12/01/2014	SCHEDULED REDEMPTION		1,209	1,209	1,229	1,218		(9)		(9)		1,209				47	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2014	SCHEDULED REDEMPTION		534	534	565	602		(68)		(68)		534				29	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2014	SCHEDULED REDEMPTION		21,012	21,012	22,058	21,360		(347)		(347)		21,012				697	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2014	SCHEDULED REDEMPTION		3,094	3,094	3,218	3,147		(53)		(53)		3,094				114	12/01/2016
31388Y-CL-4	FED NATL MTG ASSOC #618475		12/01/2014	SCHEDULED REDEMPTION		449	449	465	455		(5)		(5)		449				15	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807		12/01/2014	SCHEDULED REDEMPTION		149	149	156	154		(5)		(5)		149				5	09/01/2016
31389H-NE-4	FED NATL MTG ASSOC #625989		03/31/2014	Various		2,389	2,305	2,420	2,341		(6)		(6)		2,335		55	55	44	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2014	SCHEDULED REDEMPTION		336	336	345	339		(3)		(3)		336				10	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239		12/01/2014	SCHEDULED REDEMPTION		2,970	2,970	3,118	3,070		(100)		(100)		2,970				111	08/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2014	SCHEDULED REDEMPTION		40,832	40,832	42,058	41,279		(447)		(447)		40,832				1,235	02/01/2017
31389W-3G-8	FED NATL MTG ASSOC #638099		03/31/2014	Various		26,878	25,928	27,218	26,167		(37)		(37)		26,130		749	749	495	04/01/2017

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
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/31/2014	Various		2,201	2,159	2,266	2,207		(7)		(7)		2,200		1	1	42	01/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2014	SCHEDULED REDEMPTION		11,385	11,385	11,842	11,588		(203)		(203)		11,385				427	05/01/2017
31390E-S7-8	FED NATL MTG ASSOC #644142		03/31/2014	Various		542	488	542	535		(1)		(1)		534		8	8	10	05/01/2032
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2014	SCHEDULED REDEMPTION		403	403	447	440		(37)		(37)		403				15	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2014	SCHEDULED REDEMPTION		1,098	1,098	1,153	1,113		(15)		(15)		1,098				38	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2014	SCHEDULED REDEMPTION		3,204	3,204	3,364	3,245		(41)		(41)		3,204				109	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2014	SCHEDULED REDEMPTION		7,207	7,207	7,496	7,334		(128)		(128)		7,207				279	07/01/2017
31390Y-X8-6	FED NATL MTG ASSOC #660503		06/01/2014	Various		185	185	195	186						185				2	06/01/2014
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2014	SCHEDULED REDEMPTION		140,827	140,827	143,128	141,738		(912)		(912)		140,827				5,020	09/01/2017
31391K-BF-3	FED NATL MTG ASSOC #668838		03/31/2014	Various		30,498	30,246	31,751	30,521		(47)		(47)		30,475		23	23	575	08/01/2017
31391V-TR-4	FED NATL MTG ASSOC #678360		03/31/2014	Various		36,108	32,524	32,288	32,328		3		3		32,330		3,778	3,778	593	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2014	SCHEDULED REDEMPTION		11,671	11,671	11,586	11,605		66		66		11,671				364	02/01/2033
31400F-YU-5	FED NATL MTG ASSOC #686623		03/31/2014	Various		52,537	47,703	47,328	47,347		5		5		47,352		5,185	5,185	870	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/31/2014	Various		5,448	5,140	5,277	5,217		(8)		(8)		5,209		239	239	83	06/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2014	SCHEDULED REDEMPTION		7,937	7,937	8,309	8,420		(483)		(483)		7,937				322	05/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198		03/31/2014	Various		1,340	1,270	1,304	1,286		(3)		(3)		1,283		57	57	20	06/01/2018
31402C-US-9	FED NATL MTG ASSOC #725193		03/31/2014	Various		50,124	48,343	50,749	49,225		(199)		(199)		49,025		1,099	1,099	892	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215		03/31/2014	Various		22,064	21,401	22,466	21,777		(82)		(82)		21,694		370	370	397	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550		03/31/2014	Various		12,813	12,115	12,326	12,183		(9)		(9)		12,174		639	639	192	05/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2014	SCHEDULED REDEMPTION		3,173	3,173	3,322	3,364		(191)		(191)		3,173				129	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2014	SCHEDULED REDEMPTION		7,336	7,336	7,680	7,551		(215)		(215)		7,336				297	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2014	SCHEDULED REDEMPTION		1,829	1,829	1,838	1,837		(9)		(9)		1,829				64	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2014	SCHEDULED REDEMPTION		12,637	12,637	12,955	12,906		(269)		(269)		12,637				456	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2014	SCHEDULED REDEMPTION		94,892	94,892	97,275	96,694		(1,802)		(1,802)		94,892				3,570	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2014	SCHEDULED REDEMPTION		7,294	7,294	7,421	7,361		(67)		(67)		7,294				217	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2014	SCHEDULED REDEMPTION		1,212	1,212	1,272	1,240		(28)		(28)		1,212				41	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2014	SCHEDULED REDEMPTION		11,136	11,136	11,330	11,233		(97)		(97)		11,136				349	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2014	SCHEDULED REDEMPTION		11,633	11,633	11,836	11,726		(93)		(93)		11,633				299	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2014	SCHEDULED REDEMPTION		7,516	7,516	7,647	7,565		(49)		(49)		7,516				234	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2014	SCHEDULED REDEMPTION		10,201	10,201	10,542	10,355		(154)		(154)		10,201				423	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2014	SCHEDULED REDEMPTION		897	897	928	914		(16)		(16)		897				30	01/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790		03/31/2014	Various		38,061	35,884	36,509	36,183		(25)		(25)		36,158		1,904	1,904	583	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2014	SCHEDULED REDEMPTION		3,745	3,745	3,870	3,810		(65)		(65)		3,745				129	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2014	SCHEDULED REDEMPTION		2,147	2,147	2,219	2,175		(28)		(28)		2,147				72	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2014	SCHEDULED REDEMPTION		14,236	14,236	14,484	14,347		(111)		(111)		14,236				364	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436		05/01/2014	Various		1,756	1,756	1,843	1,757		(2)		(2)		1,756				26	05/01/2014
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2014	SCHEDULED REDEMPTION		1,806	1,806	1,843	1,823		(17)		(17)		1,806				57	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2014	SCHEDULED REDEMPTION		32,565	32,565	33,502	33,247		(682)		(682)		32,565				1,391	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2014	SCHEDULED REDEMPTION		15,390	15,390	16,156	15,874		(483)		(483)		15,390				529	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2014	SCHEDULED REDEMPTION		16,899	16,899	17,498	17,255		(356)		(356)		16,899				502	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2014	SCHEDULED REDEMPTION		6,627	6,627	6,661	6,654		(26)		(26)		6,627				268	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2014	SCHEDULED REDEMPTION		8,617	8,617	8,767	8,690		(73)		(73)		8,617				261	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2014	SCHEDULED REDEMPTION		3,800	3,800	3,866	3,824		(25)		(25)		3,800				119	11/01/2019
31406R-QZ-1	FED NATL MTG ASSOC #817772		03/31/2014	Various		118,702	110,054	112,522	112,640		(17)		(17)		112,623		6,079	6,079	2,562	07/01/2036
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2014	SCHEDULED REDEMPTION		63,359	63,359	63,683	63,621		(262)		(262)		63,359				3,313	02/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402		03/31/2014	Various		648	622	636	641						641		7	7	14	06/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860		03/31/2014	Various		346,406	310,533	316,113	314,120		(52)		(52)		314,068		32,338	32,338	5,663	05/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2014	SCHEDULED REDEMPTION		34,713	34,713	35,585	35,461		(748)		(748)		34,713				577	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966		03/31/2014	Various		38,730	33,124	33,866	33,963		(7)		(7)		33,957		4,774	4,774	771	07/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327		03/31/2014	Various		1,209	1,131	1,156	1,169		(9)		(9)		1,160		48	48	25	10/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2014	SCHEDULED REDEMPTION		7,767	7,767	7,941	7,923		(156)		(156)		7,767				245	12/01/2035
31408D-4G-6	FED NATL MTG ASSOC #848723		03/31/2014	Various		10,039	9,565	9,780	9,921		(24)		(24)		9,896		143	143	216	01/01/2036
31408G-TN-7	FED NATL MTG ASSOC #851157		03/31/2014	Various		176,689	154,434	158,313	158,349		(28)		(28)		158,321		18,368	18,368	3,338	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2014	SCHEDULED REDEMPTION		11,436	11,436	11,495	11,477		(41)		(41)		11,436				139	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2014	SCHEDULED REDEMPTION		959	959	964	963		(4)		(4)		959				21	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2014	SCHEDULED REDEMPTION		6,344	6,344	6,376	6,370		(27)		(27)		6,344				162	02/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876		03/31/2014	Various		19,884	18,210	18,304	18,333		(31)		(31)		18,302		1,582	1,582	354	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2014	SCHEDULED REDEMPTION		41,881	41,881	42,097	42,059		(178)		(178)		41,881				1,012	04/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409G-YG-5	FED NATL MTG ASSOC #871111		03/31/2014	Various		478,839	433,461	437,423	437,651		(596)		(596)		437,056		41,783	41,783	8,412	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417		03/31/2014	Various		18,182	17,534	17,927	18,020		(140)		(140)		17,879		302	302	327	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103		03/31/2014	Various		140,331	129,458	132,462	133,177		(191)		(191)		132,986		7,345	7,345	2,095	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2014	SCHEDULED REDEMPTION		2,479	2,479	2,492	2,488		(9)		(9)		2,479				93	02/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766		03/31/2014	Various		119,414	106,413	109,086	109,351		(29)		(29)		109,322		10,092	10,092	2,298	04/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2014	SCHEDULED REDEMPTION		12,712	12,712	12,997	12,986		(274)		(274)		12,712				396	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2014	SCHEDULED REDEMPTION		560	560	574	572		(12)		(12)		560				23	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280		03/31/2014	Various		48,579	43,015	43,979	44,371		(8)		(8)		44,362		4,217	4,217	1,002	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494		03/31/2014	Various		32,571	29,050	29,780	29,729		(5)		(5)		29,724		2,848	2,848	628	07/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255		12/01/2014	SCHEDULED REDEMPTION		60,617	60,617	62,838	62,917		(2,300)		(2,300)		60,617				1,793	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709		03/31/2014	Various		5,566	5,353	5,473	5,540		(1)		(1)		5,538		28	28	125	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379		03/31/2014	Various		47,729	43,481	44,573	44,818		(267)		(267)		44,551		3,178	3,178	847	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537		03/31/2014	Various		22,302	20,095	20,600	20,730		(64)		(64)		20,666		1,636	1,636	411	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303		03/31/2014	Various		94,249	85,534	87,682	87,916		(394)		(394)		87,523		6,727	6,727	1,661	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147		03/31/2014	Various		23,015	20,526	21,042	21,193		(4)		(4)		21,189		1,825	1,825	444	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2014	SCHEDULED REDEMPTION		18,945	18,945	19,421	19,272		(326)		(326)		18,945				671	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2014	SCHEDULED REDEMPTION		3,736	3,736	3,820	3,829		(93)		(93)		3,736				90	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669		03/31/2014	Various		75,352	67,741	68,347	68,377		(51)		(51)		68,327		7,025	7,025	1,389	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2014	SCHEDULED REDEMPTION		18,938	18,938	19,414	19,299		(361)		(361)		18,938				719	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539		03/31/2014	Various		62,426	56,619	58,041	58,382		(282)		(282)		58,101		4,325	4,325	1,101	09/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2014	SCHEDULED REDEMPTION		22,742	22,742	23,331	23,408		(666)		(666)		22,742				683	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		03/31/2014	Various		166,585	157,702	161,786	161,966		(300)		(300)		161,666		4,919	4,919	2,303	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2014	SCHEDULED REDEMPTION		62,245	62,245	64,526	64,747		(2,502)		(2,502)		62,245				1,624	04/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744		03/31/2014	Various		230,743	213,059	199,060	201,462		721		721		202,183		28,560	28,560	3,397	07/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044		03/01/2014	SCHEDULED REDEMPTION		17,610	17,610	18,052	18,001		(391)		(391)		17,610				284	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2014	SCHEDULED REDEMPTION		17,763	17,763	18,209	18,117		(354)		(354)		17,763				803	09/01/2036
31410X-5X-0	FED NATL MTG ASSOC #900962		03/31/2014	Various		1,771	1,578	1,617	1,650		(1)		(1)		1,650		121	121	34	09/01/2036
31411A-DF-9	FED NATL MTG ASSOC #902002		03/31/2014	Various		94,039	83,876	85,983	86,074		(20)		(20)		86,054		7,985	7,985	1,811	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2014	SCHEDULED REDEMPTION		1,708	1,708	1,751	1,739		(31)		(31)		1,708				69	09/01/2036
31411B-EB-5	FED NATL MTG ASSOC #902930		03/31/2014	Various		465,158	410,034	414,251	415,466		(223)		(223)		415,244		49,914	49,914	8,709	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2014	SCHEDULED REDEMPTION		3,717	3,717	3,811	3,756		(39)		(39)		3,717				151	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2014	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24				1	10/01/2036
31411D-T4-1	FED NATL MTG ASSOC #905171		03/31/2014	Various		234,602	207,983	213,207	212,353		(30)		(30)		212,323		22,279	22,279	4,496	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921		03/31/2014	Various		170,819	156,729	160,666	160,010		(864)		(864)		159,146		11,673	11,673	2,877	12/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2014	SCHEDULED REDEMPTION		895	895	917	915		(20)		(20)		895				36	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2014	SCHEDULED REDEMPTION		2,246	2,246	2,266	2,258		(12)		(12)		2,246				78	02/01/2037
31411H-Y5-3	FED NATL MTG ASSOC #908932		03/31/2014	Various		646,189	565,241	570,408	570,889		(35)		(35)		570,854		75,336	75,336	12,220	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2014	SCHEDULED REDEMPTION		60,825	60,825	63,054	62,984		(2,159)		(2,159)		60,825				1,997	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		03/31/2014	Various		87,125	77,981	79,939	80,412		(282)		(282)		80,130		6,995	6,995	1,560	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166		12/01/2014	SCHEDULED REDEMPTION		2,114	2,114	2,167	2,154		(40)		(40)		2,114				71	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214		03/31/2014	Various		90,292	80,474	82,495	83,024		(18)		(18)		83,006		7,286	7,286	1,739	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393		03/31/2014	Various		15,621	14,144	14,499	14,578		(63)		(63)		14,515		1,106	1,106	274	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2014	SCHEDULED REDEMPTION		54,764	54,764	56,034	56,023		(1,259)		(1,259)		54,764				1,777	03/01/2037
31411R-AD-0	FED NATL MTG ASSOC #912704		03/31/2014	Various		146,929	135,075	138,209	138,680		(30)		(30)		138,650		8,279	8,279	2,244	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2014	SCHEDULED REDEMPTION		117,341	117,341	121,641	120,813		(3,472)		(3,472)		117,341				3,690	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2014	SCHEDULED REDEMPTION		102,892	102,892	106,663	107,407		(4,514)		(4,514)		102,892				2,360	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084		12/01/2014	SCHEDULED REDEMPTION		566	566	571	571		(5)		(5)		566				23	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257		03/31/2014	Various		212,534	196,888	201,457	202,311		(554)		(554)		201,757		10,776	10,776	3,091	05/01/2037
31411W-BT-3	FED NATL MTG ASSOC #916350		03/31/2014	Various		15,335	13,652	13,995	14,075		(3)		(3)		14,072		1,263	1,263	295	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2014	SCHEDULED REDEMPTION		73,856	73,856	76,563	76,244		(2,387)		(2,387)		73,856				2,485	04/01/2022
31411X-MF-9	FED NATL MTG ASSOC #917558		03/31/2014	Various		40,281	35,885	36,786	37,059		(8)		(8)		37,051		3,229	3,229	776	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2014	SCHEDULED REDEMPTION		66,647	66,647	67,261	67,170		(523)		(523)		66,647				2,292	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002		03/31/2014	Various		224,655	206,967	211,770	212,823		(201)		(201)		212,622		12,033	12,033	3,394	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2014	SCHEDULED REDEMPTION		94,949	94,949	98,462	98,680		(3,732)		(3,732)		94,949				2,521	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2014	SCHEDULED REDEMPTION		53,255	53,255	55,206	55,224		(1,969)		(1,969)		53,255				1,392	05/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664		03/31/2014	Various		53,881	48,052	49,259	49,748		(10)		(10)		49,738		4,143	4,143	1,039	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2014	SCHEDULED REDEMPTION		60	60	61	62		(2)		(2)		60				2	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2014	SCHEDULED REDEMPTION		38,801	38,801	40,223	40,373		(1,571)		(1,571)		38,801				1,227	04/01/2022

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
31412A-BG-8	FED NATL MTG ASSOC #919039		03/31/2014	Various		10,008	8,901	8,981	8,992		(1)		(1)		8,991		1,017	1,017	192	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2014	SCHEDULED REDEMPTION		84,311	84,311	86,429	85,560		(1,249)		(1,249)		84,311				4,660	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2014	SCHEDULED REDEMPTION		19,009	19,009	19,486	19,307		(298)		(298)		19,009				512	03/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776		03/31/2014	Various		19,112	17,055	17,484	17,664		(8)		(8)		17,656		1,456	1,456	368	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772		03/31/2014	Various		233,921	208,491	213,727	212,152		(25)		(25)		212,126		21,795	21,795	4,506	05/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2014	SCHEDULED REDEMPTION		22,603	22,603	23,170	22,988		(386)		(386)		22,603				1,013	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2014	SCHEDULED REDEMPTION		33,003	33,003	33,832	33,526		(523)		(523)		33,003				1,230	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2014	SCHEDULED REDEMPTION		6,827	6,827	6,999	6,950		(123)		(123)		6,827				429	10/01/2037
31412N-LF-1	FED NATL MTG ASSOC #930126		03/31/2014	Various		100,547	95,560	98,035	98,176		(369)		(369)		97,807		2,739	2,739	1,303	11/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2014	SCHEDULED REDEMPTION		54,441	54,441	56,495	56,746		(2,305)		(2,305)		54,441				1,635	01/01/2024
31412T-AQ-6	FED NATL MTG ASSOC #933915		03/31/2014	Various		68,210	64,700	66,375	66,341		(194)		(194)		66,147		2,063	2,063	913	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329		03/31/2014	Various		96,064	88,811	90,872	91,572		(213)		(213)		91,359		4,705	4,705	1,399	07/01/2038
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2014	SCHEDULED REDEMPTION		27,887	27,887	28,534	28,699		(812)		(812)		27,887				872	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2014	SCHEDULED REDEMPTION		66,120	66,120	68,542	68,744		(2,624)		(2,624)		66,120				1,725	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776		03/31/2014	Various		27,738	25,229	25,863	26,170		(174)		(174)		25,996		1,742	1,742	521	06/01/2037
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2014	SCHEDULED REDEMPTION		24,074	24,074	24,678	24,464		(391)		(391)		24,074				1,038	07/01/2037
31412X-ZF-4	FED NATL MTG ASSOC #938242		03/31/2014	Various		75,838	71,699	73,555	73,571		(87)		(87)		73,484		2,354	2,354	1,060	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2014	SCHEDULED REDEMPTION		85,138	85,138	88,258	88,495		(3,357)		(3,357)		85,138				1,994	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/31/2014	Various		3,689	3,489	3,579	3,605		(6)		(6)		3,599		90	90	51	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2014	SCHEDULED REDEMPTION		3,901	3,901	3,999	3,965		(64)		(64)		3,901				70	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2014	SCHEDULED REDEMPTION		37,916	37,916	39,305	39,168		(1,251)		(1,251)		37,916				1,197	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2014	SCHEDULED REDEMPTION		3,109	3,109	3,190	3,167		(57)		(57)		3,109				70	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2014	SCHEDULED REDEMPTION		25,508	25,508	25,744	25,657		(149)		(149)		25,508				882	07/01/2037
31413F-MX-7	FED NATL MTG ASSOC #944174		03/31/2014	Various		19,022	18,156	18,612	18,514		(219)		(219)		18,295		727	727	273	06/01/2037
31413F-S6-0	FED NATL MTG ASSOC #944341		03/31/2014	Various		95,713	85,516	87,664	87,945		(131)		(131)		87,813		7,900	7,900	1,804	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2014	SCHEDULED REDEMPTION		36,865	36,865	37,791	37,510		(645)		(645)		36,865				1,016	08/01/2037
31414C-AV-0	FED NATL MTG ASSOC #961820		03/31/2014	Various		55,956	51,810	53,012	53,224		(135)		(135)		53,089		2,867	2,867	824	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2014	SCHEDULED REDEMPTION		2,793	2,793	2,865	2,864		(71)		(71)		2,793				68	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2014	SCHEDULED REDEMPTION		878	878	900	900		(22)		(22)		878				25	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2014	SCHEDULED REDEMPTION		5,024	5,024	5,141	5,143		(119)		(119)		5,024				194	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2014	SCHEDULED REDEMPTION		151,041	151,041	156,575	155,787		(4,746)		(4,746)		151,041				3,981	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2014	SCHEDULED REDEMPTION		1,112	1,112	1,141	1,131		(19)		(19)		1,112				32	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2014	SCHEDULED REDEMPTION		192,918	192,918	199,986	197,863		(4,945)		(4,945)		192,918				5,625	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2014	SCHEDULED REDEMPTION		35,845	35,845	37,158	37,195		(1,350)		(1,350)		35,845				1,096	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2014	SCHEDULED REDEMPTION		246,810	246,810	255,853	254,094		(7,285)		(7,285)		246,810				10,470	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2014	SCHEDULED REDEMPTION		2,995	2,995	3,064	3,085		(90)		(90)		2,995				111	02/01/2038
31414L-3Y-2	FED NATL MTG ASSOC #969815		03/31/2014	Various		109,464	103,614	106,297	107,136		(359)		(359)		106,777		2,687	2,687	1,478	02/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2014	SCHEDULED REDEMPTION		8,891	8,891	9,097	9,149		(258)		(258)		8,891				158	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2014	SCHEDULED REDEMPTION		70,548	70,548	72,185	72,673		(2,125)		(2,125)		70,548				2,260	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2014	SCHEDULED REDEMPTION		145,719	145,719	149,492	149,663		(3,944)		(3,944)		145,719				4,403	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2014	SCHEDULED REDEMPTION		28,016	28,016	29,043	29,216		(1,200)		(1,200)		28,016				872	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2014	SCHEDULED REDEMPTION		85,031	85,031	87,004	87,344		(2,314)		(2,314)		85,031				2,573	04/01/2038
31414S-YM-9	FED NATL MTG ASSOC #975116		03/31/2014	Various		144,125	133,229	136,320	136,791		(270)		(270)		136,521		7,604	7,604	2,137	05/01/2038
31414S-6Z-1	FED NATL MTG ASSOC #975288		03/31/2014	Various		7,107	6,722	6,896	6,925		(15)		(15)		6,909		198	198	98	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2014	SCHEDULED REDEMPTION		494	494	507	513		(19)		(19)		494				13	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2014	SCHEDULED REDEMPTION		44,848	44,848	46,491	46,851		(2,004)		(2,004)		44,848				1,210	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2014	SCHEDULED REDEMPTION		1,431	1,431	1,468	1,468		(37)		(37)		1,431				37	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2014	SCHEDULED REDEMPTION		37,816	37,816	39,201	39,326		(1,510)		(1,510)		37,816				970	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2014	SCHEDULED REDEMPTION		6,967	6,967	7,147	7,135		(168)		(168)		6,967				211	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2014	SCHEDULED REDEMPTION		26,334	26,334	26,945	27,372		(1,037)		(1,037)		26,334				801	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2014	SCHEDULED REDEMPTION		9,185	9,185	9,398	9,499		(314)		(314)		9,185				276	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550		03/31/2014	Various		2,079	2,000	2,052	2,052		(18)		(18)		2,034		45	45	27	05/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782		03/31/2014	Various		225,656	208,349	213,183	214,776		(419)		(419)		214,357		11,299	11,299	3,413	08/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2014	SCHEDULED REDEMPTION		18,388	18,388	19,061	18,938		(550)		(550)		18,388				572	09/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2014	SCHEDULED REDEMPTION		52,673	52,673	54,037	53,954		(1,281)		(1,281)		52,673				1,722	08/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2014	SCHEDULED REDEMPTION		138,073	138,073	143,132	142,466		(4,393)		(4,393)		138,073				3,077	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2014	SCHEDULED REDEMPTION		75,542	75,542	78,311	78,328		(2,786)		(2,786)		75,542				1,850	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2014	SCHEDULED REDEMPTION		13,588	13,588	13,940	13,964		(376)		(376)		13,588				328	09/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2014	SCHEDULED REDEMPTION		93,191	93,191	96,605	96,842		(3,651)		(3,651)		93,191				2,433	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2014	SCHEDULED REDEMPTION		62,146	62,146	64,424	63,733		(1,586)		(1,586)		62,146				1,858	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2014	SCHEDULED REDEMPTION		58,408	58,408	60,548	60,795		(2,387)		(2,387)		58,408				1,822	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2014	SCHEDULED REDEMPTION		41,903	41,903	42,988	42,863		(961)		(961)		41,903				759	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2014	SCHEDULED REDEMPTION		2,895,805	2,895,805	3,011,185	2,978,192		(82,387)		(82,387)		2,895,805				68,810	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		12/01/2014	SCHEDULED REDEMPTION		1,754,518	1,754,518	1,852,387	1,826,105		(71,587)		(71,587)		1,754,518				46,037	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102		12/01/2014	SCHEDULED REDEMPTION		43,765	43,765	45,899	46,019		(2,254)		(2,254)		43,765				838	07/01/2027
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2014	CALLED @ 100.00000000		215,000	215,000	209,941	212,975		294		294		213,269		1,731	1,731	10,600	04/01/2020
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		03/31/2014	Various		3,132,324	2,978,325	2,979,890	2,979,008		(3)		(3)		2,979,004		153,320	153,320	106,593	07/15/2020
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05		03/31/2014	LINCOLN BENEFIT LIFE		9,036,459	9,412,978	9,412,978	9,412,978						9,412,978		(376,519)	(376,519)	382,142	07/15/2040
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP		03/31/2014	LINCOLN BENEFIT LIFE		7,774,829	21,810,000	4,985,766	8,610,467		121,204		121,204		8,731,671		(956,842)	(956,842)		08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP		03/31/2014	LINCOLN BENEFIT LIFE		6,658,335	22,393,000	4,577,577	7,905,444		111,278		111,278		8,016,722		(1,358,387)	(1,358,387)		08/15/2032
359900-LH-8	FULTON CNTY GA DEV GA TECH FDTN 02B		03/31/2014	LINCOLN BENEFIT LIFE		2,775,275	2,500,000	2,722,300	2,584,487		(4,757)		(4,757)		2,579,730		195,545	195,545	68,750	11/01/2020
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B		03/31/2014	LINCOLN BENEFIT LIFE		17,574,954	16,555,000	16,086,825	16,328,340		9,786		9,786		16,338,127		1,236,827	1,236,827	439,535	10/01/2021
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B		03/31/2014	LINCOLN BENEFIT LIFE		23,571,587	20,465,000	20,465,000	20,465,000						20,465,000		3,106,587	3,106,587	488,090	06/01/2040
387883-KL-4	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z		03/31/2014	LINCOLN BENEFIT LIFE		5,376,450	5,000,000	5,000,000	5,000,000						5,000,000		376,450	376,450	198,375	01/01/2020
387883-KM-2	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z		03/31/2014	LINCOLN BENEFIT LIFE		9,173,162	8,530,000	8,524,797	8,526,722		75		75		8,526,796		646,366	646,366	345,465	01/01/2025
387883-PP-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS BABS 1		03/31/2014	LINCOLN BENEFIT LIFE		11,378,000	10,000,000	9,990,600	9,991,277		52		52		9,991,329		1,386,671	1,386,671	437,250	01/01/2040
409327-DS-9	HAMPTON ROADS VA SANI DIST BABS 09B		03/31/2014	LINCOLN BENEFIT LIFE		18,857,717	16,345,000	16,345,000	16,345,000						16,345,000		2,512,717	2,512,717	399,363	11/01/2039
44329H-AJ-3	HP COMMUNITIES LLC MA 2008A		03/31/2014	LINCOLN BENEFIT LIFE		17,915,670	19,000,000	15,052,043	15,231,304		11,106		11,106		15,242,410		2,673,260	2,673,260	597,909	03/15/2046
44329H-AK-0	HP COMMUNITIES LLC MA 2008A		03/31/2014	LINCOLN BENEFIT LIFE		18,024,200	20,000,000	15,710,938	15,803,987		5,663		5,663		15,809,650		2,214,550	2,214,550	638,089	09/15/2053
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
49151E-QS-5	KENTUCKY ST PPTY & BLDGS PROJ 78 2003		03/31/2014	LINCOLN BENEFIT LIFE		2,781,762	2,725,000	2,624,066	2,715,629		3,067		3,067		2,718,697		63,065	63,065	68,398	10/01/2014
501810-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT		03/31/2014	LINCOLN BENEFIT LIFE		18,672,446	18,487,570	20,484,043	19,962,288		(19,275)		(19,275)		19,943,014		(1,270,568)	(1,270,568)	370,162	09/15/2028
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010		03/31/2014	LINCOLN BENEFIT LIFE		22,807,400	20,000,000	20,000,000	20,000,000						20,000,000		2,807,400	2,807,400	787,500	09/01/2040
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2014	CALLED @ 100.00000000		215,000	215,000	209,012	210,025		194		194		210,219		4,781	4,781	17,200	09/01/2038
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
566130-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2014	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				4,258	08/15/2037
59333A-DF-5	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B		03/31/2014	LINCOLN BENEFIT LIFE		3,997,140	3,500,000	3,492,300	3,496,333		131		131		3,496,464		500,676	500,676	93,800	04/01/2024
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2014	CALLED @ 100.00000000		770,000	770,000	770,000	770,000						770,000				46,970	04/01/2015
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		12/01/2014	CALLED @ 100.00000000		1,995,000	1,995,000	1,995,000	1,995,000						1,995,000				160,179	01/01/2037
64578J-AD-8	NEW JERSEY ECON MOTOR VEH SURG 05A		03/31/2014	LINCOLN BENEFIT LIFE		18,880,400	22,000,000	11,275,440	17,290,886		232,917		232,917		17,523,804		1,356,596	1,356,596		07/01/2018
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		03/31/2014	LINCOLN BENEFIT LIFE		1,093,816	1,425,000	464,123	923,563		14,167		14,167		937,730		156,086	156,086		02/15/2021
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2014	CALLED @ 100.00000000		1,135,000	1,135,000	1,042,248	1,123,260						1,123,260		11,740	11,740	48,260	01/01/2016
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		05/01/2014	Various		4,196,777	4,195,000	4,204,370	4,200,884		(73)		(73)		4,200,812		(4,035)	(4,035)	115,258	11/01/2027
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2014	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				3,014	01/01/2046
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		03/31/2014	LINCOLN BENEFIT LIFE		3,235,842	3,395,000	3,395,000	3,395,000						3,395,000		(159,158)	(159,158)	116,845	03/01/2046
649902-CR-2	NEW YORK ST DORM PERS INC EDUCATION 05G		03/15/2014	MATURED		3,000,000	3,000,000	2,997,540	2,999,926		74		74		3,000,000				77,700	03/15/2014
649902-CS-0	NEW YORK ST DORM PERS INC EDUCATION 05G		03/31/2014	LINCOLN BENEFIT LIFE		7,582,755	7,270,000	7,117,257	7,244,887		5,059		5,059		7,249,946		332,810	332,810	205,822	03/15/2015
649870-EG-3	NEW YORK ST HSG FIN AGY PERS INC 05 B		03/15/2014	MATURED		1,045,000	1,045,000	1,027,110	1,044,459		541		541		1,045,000				25,237	03/15/2014
649870-EH-1	NEW YORK ST HSG FIN AGY PERS INC 05 B		03/31/2014	LINCOLN BENEFIT LIFE		1,113,207	1,070,000	1,051,789	1,067,108		584		584		1,067,692		45,515	45,515	28,429	03/15/2015
650035-TD-0	NEW YORK ST URBAN DEV PERS INC BABS 09E		03/31/2014	LINCOLN BENEFIT LIFE		16,868,720	14,500,000	14,500,000	14,500,000						14,500,000		2,368,720	2,368,720	455,509	03/15/2039
67884R-AV-2	OKLAHOMA DEV FIN IDR GOODYEAR 2004		03/31/2014	Various		1,003,990	1,000,000	1,029,050	1,001,020		(6)		(6)		1,001,014		2,976	2,976	32,252	07/01/2014
67884R-BY-5	OKLAHOMA DEV FIN IDR MICHELIN 2004		03/31/2014	LINCOLN BENEFIT LIFE		1,339,652	1,290,000	1,290,000	1,290,000						1,290,000		49,652	49,652	49,826	07/01/2015
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS REF 2006 B		03/31/2014	LINCOLN BENEFIT LIFE		11,589,139	10,615,000	10,615,000	10,615,000						10,615,000		974,139	974,139	313,408	10/01/2020
20281P-AS-1	PENNSYLVANIA COMWLTH FIN AUTH 2005 B		03/31/2014	LINCOLN BENEFIT LIFE		14,731,414	13,005,000	13,005,000	13,005,000						13,005,000		1,726,414	1,726,414	233,223	06/01/2021
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2014	CALLED @ 100.00000000		3,025,000	3,025,000	3,025,000	3,025,000						3,025,000				170,338	06/01/2023
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
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		03/31/2014	LINCOLN BENEFIT LIFE		6,025,764	9,550,000	2,835,300	5,514,589		82,109		82,109		5,596,698		429,065	429,065		04/15/2023
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B		03/31/2014	LINCOLN BENEFIT LIFE		11,586,480	21,190,000	5,589,498	10,871,487		161,871		161,871		11,033,359		553,121	553,121		04/15/2025
718846-AN-8	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		03/31/2014	LINCOLN BENEFIT LIFE		21,277,400	20,000,000	20,236,920	20,176,114		(2,126)		(2,126)		20,173,989		1,103,411	1,103,411	937,500	07/01/2029
720175-SU-3	PIEDMONT SC MUN PWR AGY ELEC 04 A-1		01/01/2014	MATURED		6,400,000	6,400,000	6,390,208	6,400,000						6,400,000				166,400	01/01/2014
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2014	CALLED @ 100.00000000		1,830,000	1,830,000	1,827,072	1,828,986		453		453		1,829,439		561	561	101,071	10/01/2016
744190-AN-9	PROVO UT SALES TAX 2004 TXBL		03/31/2014	LINCOLN BENEFIT LIFE		6,456,480	6,000,000	5,654,160	5,789,229		4,645		4,645		5,793,874		662,606	662,606	204,153	02/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ		07/02/2014	GOLDMAN, SACHS & CO.		44,750	50,000	57,902	53,166				(338)		52,828		(8,078)	(8,078)	2,803	07/01/2018
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA		03/31/2014	LINCOLN BENEFIT LIFE		460,785	390,000	418,470	409,977		(1,019)		(1,019)		408,958		51,827	51,827	16,088	07/01/2018
759831-BA-7	RENO NV CAP IMPT REV 2005 C TXBL		03/31/2014	LINCOLN BENEFIT LIFE		3,100,404	10,930,000	2,354,978	3,711,883		51,975		51,975		3,763,859		(663,455)	(663,455)		06/01/2033
759831-BC-3	RENO NV CAP IMPT REV 2005 C TXBL		03/31/2014	LINCOLN BENEFIT LIFE		2,657,848	10,930,000	2,107,085	3,321,144		46,503		46,503		3,367,647		(709,799)	(709,799)		06/01/2035
759831-BE-9	RENO NV CAP IMPT REV 2005 C TXBL		03/31/2014	LINCOLN BENEFIT LIFE		1,063,936	5,120,000	871,834	1,378,751		19,448		19,448		1,398,198		(334,262)	(334,262)		06/01/2037
76116E-GL-8	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		16,716,916	26,235,000	10,828,265	13,143,764		168,835		168,835		13,312,599		3,404,317	3,404,317		07/15/2027
76116E-HD-5	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		11,861,561	17,056,000	8,098,295	9,766,870		121,347		121,347		9,888,217		1,973,344	1,973,344		04/15/2025
76116E-HJ-2	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		20,071,220	32,500,000	13,222,567	16,055,662		206,613		206,613		16,262,276		3,808,944	3,808,944		10/15/2027
76116E-HL-7	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		25,248,310	43,000,000	16,577,360	20,140,370		259,919		259,919		20,400,289		4,848,021	4,848,021		10/15/2028
78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A		03/31/2014	LINCOLN BENEFIT LIFE		2,838,386	2,820,000	2,820,000	2,820,075		(2)		(2)		2,820,073		18,313	18,313	56,676	05/15/2025
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10		03/31/2014	LINCOLN BENEFIT LIFE		5,516,150	5,000,000	5,000,000	5,000,000						5,000,000		516,150	516,150	117,489	05/15/2034
797398-DK-7	SAN DIEGO CNTY CA PENSION OBLIG 2004 A		03/31/2014	LINCOLN BENEFIT LIFE		18,913,637	16,030,000	16,030,000	16,030,000						16,030,000		2,883,637	2,883,637	587,192	08/15/2021
797398-DL-5	SAN DIEGO CNTY CA PENSION OBLIG 2004 A		03/31/2014	LINCOLN BENEFIT LIFE		9,253,912	7,795,000	7,795,000	7,795,000						7,795,000		1,458,912	1,458,912	287,005	08/15/2022
79766D-FF-1	SAN FRANCISCO CALIF CITY & CNT		12/29/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.		250,859	220,000	245,188			(504)		(504)		244,683		6,176	6,176	2,508	05/01/2044
83413Q-AK-5	SOLANO CNTY CA TXBL PENSION 2004 A CUR		03/31/2014	LINCOLN BENEFIT LIFE		6,119,649	5,660,000	5,660,000	5,660,000						5,660,000		459,649	459,649	231,431	01/15/2017
83740N-AG-5	SOUTH COAST CA AIR QUAL MGMT PENSION 04		03/31/2014	LINCOLN BENEFIT LIFE		2,964,333	2,835,000	2,835,000	2,835,000						2,835,000		129,333	129,333	106,218	08/01/2017
83740N-AJ-9	SOUTH COAST CA AIR QUAL MGMT PENSION 04		03/31/2014	LINCOLN BENEFIT LIFE		3,282,887	3,175,000	3,175,000	3,175,000						3,175,000		107,887	107,887	120,438	08/01/2019
83740N-AN-0	SOUTH COAST CA AIR QUAL MGMT PENSION 04		03/31/2014	LINCOLN BENEFIT LIFE		4,092,406	4,010,000	4,010,000	4,010,000						4,010,000		82,406	82,406	158,529	08/01/2023
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02		03/31/2014	LINCOLN BENEFIT LIFE		7,153,534	7,100,000	7,688,499	7,254,720		(18,145)		(18,145)		7,236,576		(83,042)	(83,042)	148,931	06/15/2017
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2014	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				3,572	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2014	CALLED @ 100.00000000		165,000	165,000	165,000	165,000						165,000				6,204	06/01/2028
88059E-NH-3	TENN VAL AUTH CPN STRIP		03/31/2014	LINCOLN BENEFIT LIFE		7,428,410	11,647,000	5,115,916	6,271,482		84,689		84,689		6,356,171		1,072,239	1,072,239		07/15/2025
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		02/15/2014	MATURED		32,900,000	32,900,000	21,186,942	32,702,758		197,242		197,242		32,900,000					02/15/2014
905649-DN-6	UNION CITY CA PENSION OBLIG 2004 CUR		03/31/2014	LINCOLN BENEFIT LIFE		6,860,045	6,335,000	6,335,000	6,335,000						6,335,000		525,045	525,045	271,296	07/01/2019
905649-DP-1	UNION CITY CA PENSION OBLIG 2004 CUR		03/31/2014	LINCOLN BENEFIT LIFE		11,523,656	10,970,000	10,970,000	10,970,144		(3)		(3)		10,970,140		553,516	553,516	487,068	07/01/2024
914713-KV-3	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91		02/15/2014	MATURED		2,000,000	2,000,000	261,400	1,977,925		22,075		22,075		2,000,000					02/15/2014
914713-H4-7	UNIVERSITY OF NC CHAPEL HILL-REF-TXBL		03/31/2014	LINCOLN BENEFIT LIFE		3,813,640	4,000,000	4,000,000	4,000,000						4,000,000		(186,360)	(186,360)	33,800	12/01/2022
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2014	CALLED @ 100.00000000		355,000	355,000	375,224	359,615		(1,764)		(1,764)		357,852		(2,852)	(2,852)	23,963	09/01/2016
927781-VR-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		03/31/2014	LINCOLN BENEFIT LIFE		9,725,794	9,055,000	9,055,000	9,055,000						9,055,000		670,794	670,794	219,206	09/01/2021
927781-VS-0	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B		03/31/2014	LINCOLN BENEFIT LIFE		5,363,721	4,950,000	4,950,000	4,950,000						4,950,000		413,721	413,721	125,606	09/01/2022
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04		03/31/2014	LINCOLN BENEFIT LIFE		245,184	240,000	240,000	240,000						240,000		5,184	5,184	5,200	11/01/2014
958638-QK-7	WESTERN MICH UNIV GEN REV 2002 B		03/31/2014	LINCOLN BENEFIT LIFE		2,018,320	2,000,000	2,000,000	2,000,000						2,000,000		18,320	18,320	39,667	11/15/2024
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C		03/31/2014	LINCOLN BENEFIT LIFE		29,893,920	24,000,000	24,000,000	24,000,000						24,000,000		5,893,920	5,893,920	1,218,600	01/01/2046
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2014	CALLED @ 100.00000000		600,000	600,000	644,544	606,690		(6,690)		(6,690)		600,000				36,900	12/01/2017
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/24/2014	DISTRIBUTION		265,200		263,010	263,010						263,010		2,190	2,190		10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/22/2014	DISTRIBUTION		1,196,994		1,100,125	1,100,125						1,100,125		96,869	96,869		10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05		12/22/2014	DISTRIBUTION		4,020,107		3,234,855	3,234,855						3,234,855		785,253	785,253		10/01/2031
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		12/01/2014	SCHEDULED REDEMPTION		25,320	25,320	22,290	25,320						25,320				1,534	12/01/2018
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		11/01/2014	SCHEDULED REDEMPTION		54,054	54,054	45,159	51,569		2,485		2,485		54,054				3,148	12/01/2018
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2014	SCHEDULED REDEMPTION		184,763	184,763	167,375	175,069		9,694		9,694		184,763				8,680	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2014	SCHEDULED REDEMPTION		253,825	253,825	236,091	244,290		9,535		9,535		253,825				11,371	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2014	SCHEDULED REDEMPTION		201,874	201,874	182,785	191,372		10,502		10,502		201,874				9,163	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2014	SCHEDULED REDEMPTION		128,305	128,305	111,226	118,349		9,955		9,955		128,305				5,177	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2014	SCHEDULED REDEMPTION		3,121	3,121	3,207	3,198		(77)		(77)		3,121				183	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2014	SCHEDULED REDEMPTION		121,706	121,706	89,730	111,881		9,825		9,825		121,706				4,366	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2014	SCHEDULED REDEMPTION		83,340	83,340	67,521	78,445		4,895		4,895		83,340				3,859	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2014	SCHEDULED REDEMPTION		696,549	696,549	646,309	673,612		22,937		22,937		696,549				32,390	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2014	SCHEDULED REDEMPTION		190,563	190,563	143,306	165,386		25,177		25,177		190,563				7,501	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2014	SCHEDULED REDEMPTION		41,735	41,735	44,052	42,671		(936)		(936)		41,735				1,608	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		12/01/2014	SCHEDULED REDEMPTION		429,214	429,214	403,888	417,572		11,642		11,642		429,214				17,123	07/15/2031
313399-AJ-6	FHR 2344 QG RMBS		03/31/2014	Various		77,984	75,220	73,386	74,838		86		86		74,924		3,061	3,061	1,385	08/15/2016
313399-TE-7	FHR 2345 PZ RMBS		12/01/2014	SCHEDULED REDEMPTION		374,811	374,811	353,850	365,734		9,077		9,077		374,811				17,564	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2014	SCHEDULED REDEMPTION		198,759	198,759	190,639	195,445		3,314		3,314		198,759				8,348	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS		12/01/2014	SCHEDULED REDEMPTION		1,258,364	1,258,364	1,201,717	1,237,457		20,906		20,906		1,258,364				46,363	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2014	SCHEDULED REDEMPTION		563,172	563,172	537,820	552,301		10,872		10,872		563,172				20,925	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2014	SCHEDULED REDEMPTION		375,035	375,035	390,505	380,849		(5,814)		(5,814)		375,035				9,897	05/15/2032
31392V-7G-1	FHR 2498 BM RMBS		03/31/2014	Various		310,840	295,127	301,928	297,541		(400)		(400)		297,141		13,700	13,700	5,097	09/15/2017

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
31393K-PV-1	FHR 2575 EB RMBS		03/31/2014	Various		2,458,536	2,336,522	2,355,142	2,340,812		(626)		(626)		2,340,186		118,350	118,350	36,822	02/15/2018
31394J-N2-9	FHR 2676E LG RMBS		03/31/2014	Various		524,329	523,694	545,951	525,396		(1,345)		(1,345)		524,051		278	278	5,498	06/15/2032
31394N-NJ-3	FHR 2727B UD RMBS		02/01/2014	SCHEDULED REDEMPTION		79,462	79,462	82,566	79,462						79,462				363	02/15/2032
31394W-M7-0	FHR 2777E PE RMBS		03/31/2014	Various		7,476,525	7,293,993	7,596,010	7,346,212		(15,712)		(15,712)		7,330,500		146,026	146,026	111,667	04/15/2033
31394W-SH-2	FHR 2778 JD RMBS		11/01/2014	SCHEDULED REDEMPTION		3,007,525	3,007,525	3,131,116	3,012,424		(4,899)		(4,899)		3,007,525				70,092	12/15/2032
31395G-GY-2	FHR 2861 JL RMBS		03/31/2014	Various		11,466,268	10,855,208	9,998,512	10,636,241		27,604		27,604		10,663,844		802,424	802,424	154,113	09/15/2019
31395U-XT-3	FHR 2991D QE RMBS		11/01/2014	SCHEDULED REDEMPTION		1,310,153	1,310,153	1,365,016	1,312,588		(2,434)		(2,434)		1,310,153				33,159	08/15/2034
31396E-GF-7	FHR 3079 MD RMBS		12/01/2014	SCHEDULED REDEMPTION		10,461,258	10,461,258	10,896,871	10,487,539		(26,281)		(26,281)		10,461,258				306,407	03/15/2034
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2014	SCHEDULED REDEMPTION		13,159	13,159	13,717	13,159						13,159				517	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2014	SCHEDULED REDEMPTION		421,036	421,036	414,756	419,714		1,322		1,322		421,036				12,456	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2014	SCHEDULED REDEMPTION		1,723,189	1,723,189	1,749,575	1,727,831		(4,643)		(4,643)		1,723,189				51,340	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2014	Various		10,503,467	9,988,286	9,668,350	9,882,780		37,019		37,019		9,919,799		583,668	583,668	200,454	09/25/2023
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		08/01/2014	SCHEDULED REDEMPTION		6,155	6,155	5,963		6,111	43		6,155		6,155				222	01/01/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		11/01/2014	SCHEDULED REDEMPTION		6,909	6,909	6,588		6,746	163		6,909		6,909				389	09/01/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2014	SCHEDULED REDEMPTION		401,606	401,606	371,143	386,660		14,946		14,946		401,606				19,153	05/15/2022
317705-AE-1	FINANCING CORP		03/31/2014	LINCOLN BENEFIT LIFE		262,631	200,000	251,500	218,773		(944)		(944)		217,829		44,802	44,802	9,528	04/06/2018
3137EA-DA-4	FREDDIE MAC		12/29/2014	MATURED		500,000	500,000	498,635	499,550		450		450		500,000				3,125	12/29/2014
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		09/01/2014	SCHEDULED REDEMPTION		684,397	684,397	764,540	701,275		(16,879)		(16,879)		684,397				58,174	09/01/2019
76116F-AC-1	RESOLUTION TR		03/31/2014	LINCOLN BENEFIT LIFE		96,673,500	175,000,000	63,023,750	76,448,723		977,984		977,984		77,426,707		19,246,793	19,246,793		04/15/2030
76116E-GM-6	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		17,538,749	28,772,000	11,551,014	14,027,536		180,619		180,619		14,208,155		3,330,594	3,330,594		01/15/2028
76116E-HB-9	RESOLUTION TR CORP		03/31/2014	LINCOLN BENEFIT LIFE		162,225	224,000	111,084	140,725		1,599		1,599		142,324		19,901	19,901		04/15/2024
880591-CU-4	TENN VALLEY AUTHORITY		03/31/2014	LINCOLN BENEFIT LIFE		5,867,580	5,000,000	6,326,550	5,851,834		(52,173)		(52,173)		5,799,660		67,920	67,920	92,014	12/15/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						880,534,433	1,046,215,271	733,989,221	798,544,916	12,858	2,688,083	412,228	2,288,712		802,023,125		78,511,307	78,511,307	17,006,435	XXX
88579Y-AE-1	3M COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		19,918,400	20,000,000	19,907,800	19,935,187		4,572		4,572		19,939,759		(21,359)	(21,359)	52,778	06/26/2017
88579Y-AF-8	3M COMPANY		05/27/2014	Various		32,858,990	35,000,000	34,480,250	34,551,929		15,489		15,489		34,567,418		(1,708,428)	(1,708,428)	233,889	06/26/2022
00037B-AB-8	ABB FINANCE USA INC	R	03/31/2014	Various		15,574,350	16,000,000	15,653,280	15,703,277		7,024		7,024		15,710,301		(135,951)	(135,951)	171,222	05/08/2022
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		12/31/2014	SCHEDULED REDEMPTION		25,151	25,151	25,157			(6)		(6)		25,151				32	04/16/2020
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		47,720	47,720	47,175			545		545		47,720				609	11/25/2019
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	E	12/31/2014	SCHEDULED REDEMPTION		44,776	44,776	44,776	44,776						44,776				789	12/13/2019
00448@-AA-6	ACCUVANT LLC INITIAL TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		35,000	35,000	34,650			350		350		35,000				514	10/22/2020
00440E-AN-7	ACE INA HOLDINGS		03/31/2014	LINCOLN BENEFIT LIFE		20,598,120	20,000,000	19,981,400	19,992,669		948		948		19,993,616		604,504	604,504	184,889	11/23/2015
00440E-AP-2	ACE INA HOLDINGS		05/28/2014	Various		19,210,040	20,000,000	19,932,200	19,936,976		2,027		2,027		19,939,003		(728,963)	(728,963)	342,750	03/13/2023
00440E-AG-2	ACE INA HOLDINGS INC		06/15/2014	MATURED		3,000,000	3,000,000	2,922,810	2,994,460		5,540		5,540		3,000,000				88,125	06/15/2014
00448M-AA-9	ACHMEA HYPOTHEEKBANK NV	F	11/03/2014	MATURED		20,666,000	20,666,000	20,655,667	20,664,151		1,849		1,849		20,666,000				661,312	11/03/2014
00485C-AL-1	ACOSTA INC TERM LOAN B		03/31/2014	Various		3,428,171	3,416,244	3,426,029	3,426,594		(597)		(597)		3,425,997		2,174	2,174	40,900	03/01/2018
00507V-AC-3	ACTIVISION BLIZZARD INC		05/07/2014	CITIGROUP GLOBAL MARKETS		535,625	500,000	534,375			(143)		(143)		534,232		1,393	1,393	4,141	09/15/2021
00510R-AC-7	ACUITY BRANDS INC		03/31/2014	LINCOLN BENEFIT LIFE		4,152,491	3,750,000	3,742,388	3,744,943		179		179		3,745,123		407,369	407,369	66,250	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/06/2014	SCHEDULED REDEMPTION		2,125,000	2,125,000	2,125,000	2,125,000						2,125,000				176,375	08/06/2017
00100U-AE-2	ADS WASTE MANAGEMENT HLDGS INC NEW TLB2		12/31/2014	SCHEDULED REDEMPTION		50,401	50,401	50,401	18,333						50,401				564	10/09/2019
00101J-AF-3	ADT CORP		03/31/2014	LINCOLN BENEFIT LIFE		18,459,420	21,000,000	20,953,955	20,956,746		1,095		1,095		20,957,841		(2,498,421)	(2,498,421)	522,667	07/15/2022
00101J-AH-9	ADT CORP		03/31/2014	LINCOLN BENEFIT LIFE		8,953,760	10,000,000	9,998,639	9,998,706		28		28		9,998,734		(1,044,974)	(1,044,974)	121,458	06/15/2023
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2014	SCHEDULED REDEMPTION		1,812	1,812	1,320	1,595		217		217		1,812					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2014	SCHEDULED REDEMPTION		4,983	4,983	3,630	4,386		597		597		4,983					03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		07/25/2014	Various		1,455,302	1,455,302	1,451,168	1,450,818		4,484		4,484		1,455,302				46,379	12/17/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		12/31/2014	SCHEDULED REDEMPTION		9,677	9,677	9,653			24		24		9,677					07/25/2021
00769E-AT-7	ADVANTAGE SALES & MKTG DD TL		12/31/2014	SCHEDULED REDEMPTION		323	323	323							323				1	07/25/2021
007643-AB-5	AERCAP AVIATION SOLUTION	F	03/31/2014	LINCOLN BENEFIT LIFE		817,500	750,000	750,000	750,000						750,000		67,500	67,500	16,070	05/30/2017
00111@-AA-2	AES HAWAII (HEPCO)		12/31/2014	SCHEDULED REDEMPTION		1,332,800	1,332,800	1,332,800	1,332,800						1,332,800				74,774	06/30/2022
00817Y-AE-8	AETNA INC		03/14/2014	CALLED @ 111.96200000		18,000,000	18,000,000	17,911,650	19,114,745		(90,650)		(90,650)		19,024,096		(1,024,096)	(1,024,096)	2,420,160	06/15/2016
00828K-AZ-8	AFFINION GROUP TRANCHE B TERM LOAN		05/20/2014	Various		4,078,130	4,103,568	4,084,380	4,074,428		3,675		3,675		4,078,103		26	26	175,018	10/09/2016
00828K-AF-2	AFFINION GROUP TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		30,697	30,697	30,506			191		191		30,697				364	04/30/2018
02640F-AA-6	AGFMT 2010-1A A1 RMBS		09/01/2014	SCHEDULED REDEMPTION		820,984	820,984	820,787	820,955		29		29		820,984				17,649	03/25/2058
00846U-AH-4	AGILENT TECHNOLOGIES INC		06/02/2014	Various		11,517,000	12,000,000	11,976,240	11,978,902		711		711		11,979,614		(462,614)	(462,614)	226,133	10/01/2022
001192-AJ-2	AGL CAPITAL CORP		03/31/2014	LINCOLN BENEFIT LIFE		15,273,645	15,000,000	14,772,450	14,817,385		5,140		5,140		14,822,525		451,120	451,120	285,833	09/15/2021
008916-AK-4	AGRIUM INC	A	05/30/2014	CITIGROUP GLOBAL MARKETS		6,903,330	7,000,000	6,986,280	6,987,769		519		519		6,988,289		(84,959)	(84,959)	148,838	10/01/2022

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 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
008916-AL-2	AGRIUM INC	G	03/31/2014	LINCOLN BENEFIT LIFE		4,856,610	5,000,000	4,994,950	4,995,199		108		108		4,995,307		(138,697)	(138,697)	58,333	06/01/2023
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2014	SCHEDULED REDEMPTION		1,614,000	1,614,000	1,614,000	1,614,000						1,614,000				98,131	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		03/31/2014	LINCOLN BENEFIT LIFE		2,537,826	2,609,000	2,609,000	2,609,000						2,609,000		(71,174)	(71,174)	84,010	10/01/2016
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	E	12/31/2014	SCHEDULED REDEMPTION		40,216	40,216	40,038	40,028		188		188		40,216				172	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	E	12/31/2014	SCHEDULED REDEMPTION		20,866	20,866	20,774	20,768		98		98		20,866				89	10/03/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		5,054,100	5,000,000	4,997,000	4,997,575		117		117		4,997,692		56,408	56,408	87,500	11/03/2021
009158-AT-3	AIR PRODUCTS & CHEMICALS		05/28/2014	Various		11,448,350	12,000,000	11,951,160	11,955,061		1,525		1,525		11,956,586		(508,236)	(508,236)	250,785	02/03/2023
00928Q-AK-7	AIRCASTLE LTD	E	03/31/2014	LINCOLN BENEFIT LIFE		378,000	350,000	350,000	350,000						350,000		28,000	28,000	7,292	12/01/2019
009363-AG-7	AIRGAS INC		09/15/2014	MATURED		9,000,000	9,000,000	8,989,200	8,998,332		1,668		1,668		9,000,000				405,000	09/15/2014
009363-AM-4	AIRGAS INC		03/31/2014	LINCOLN BENEFIT LIFE		9,340,600	10,000,000	9,988,900	9,989,971		249		249		9,990,220		(649,620)	(649,620)	109,556	11/15/2022
009363-AP-7	AIRGAS INC		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		4,871,700	5,000,000	4,994,550	4,995,187		312		312		4,995,499		(123,799)	(123,799)	95,330	02/15/2020
01039X-AA-8	ALABAMA POWER CAP TR V		03/31/2014	LINCOLN BENEFIT LIFE		9,590,805	10,149,000	10,216,085	10,149,000						10,149,000		(558,195)	(558,195)	171,756	10/01/2042
01071#-AC-2	ALADDIN GAMING TERM D		08/25/2003	BANK LOAN CUT-OVER TRANSACTIONS															1,850	12/31/2008
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
013716-AT-2	ALCAN INC		01/15/2014	MATURED		9,000,000	9,000,000	8,798,880	8,998,965		1,035		1,035		9,000,000				234,000	01/15/2014
01449H-AD-1	ALERE TERM LOAN B		03/31/2014	Various		2,937,999	2,932,500	2,923,844	2,923,234		639		639		2,923,873		14,126	14,126	31,503	06/30/2017
01448Q-AA-8	ALESCO IVA1 CDO - CF - PREFERRED	E	03/31/2014	Various		11,116,671	14,808,630	14,808,630	14,808,630						14,808,630		(3,691,959)	(3,691,959)	45,010	07/30/2034
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2014	SCHEDULED REDEMPTION		315,000	315,000	315,000	315,000						315,000				13,934	01/01/2027
018490-AM-4	ALLERGAN INC		03/31/2014	LINCOLN BENEFIT LIFE		8,408,649	7,657,000	8,175,555	7,855,636		(20,992)		(20,992)		7,834,644		574,005	574,005	220,139	04/01/2016
018490-AQ-5	ALLERGAN INC		03/31/2014	LINCOLN BENEFIT LIFE		5,668,788	6,000,000	5,982,840	5,984,047		380		380		5,984,427		(315,639)	(315,639)	91,467	03/15/2023
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2014	SCHEDULED REDEMPTION		872,000	872,000	872,000	872,000						872,000				44,123	06/15/2025
018802-AA-6	ALLIANT ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,054,195	3,000,000	2,989,530	2,998,219		557		557		2,998,776		55,419	55,419	55,333	10/15/2014
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		03/31/2014	Various		1,969,429	1,970,137	1,954,238	1,953,637		635		635		1,954,272		15,157	15,157	21,294	08/23/2019
021345-AA-1	ALTA WIND HOLDINGS LLC ABS		03/31/2014	LINCOLN BENEFIT LIFE		4,662,104	4,254,424	4,254,424	4,254,424						4,254,424		407,680	407,680	75,280	06/30/2035
N0306W-AF-2	AMAYA HLDGS USD 1ST LIEN TL	E	12/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				20	08/01/2021
00163M-AM-6	AMB PROPERTY L.P.		02/13/2014	EXCHANGE		985,590	1,000,000	975,590	985,196		393		393		985,590				23,111	01/15/2018
03064E-AE-6	AMCAR 2010-2, C ABS		06/08/2014	Various		5,658,326	5,653,583	5,651,844	5,653,458		112		112		5,653,570		4,756	4,756	66,094	10/08/2015
03063P-AE-2	AMCAR_10-3 ABS		03/31/2014	Various		3,724,968	3,680,000	3,679,676	3,679,933		21		21		3,679,954		45,014	45,014	38,575	04/08/2016
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR	F	03/31/2014	LINCOLN BENEFIT LIFE		5,416,681	5,000,000	5,000,000	5,000,000						5,000,000		416,681	416,681	79,206	12/15/2016
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS		07/31/2014	Various		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				370,303	07/15/2025
023608-AE-2	AMEREN CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		5,047,900	5,000,000	4,975,250	4,997,772		1,497		1,497		4,999,268		48,632	48,632	167,639	05/15/2014
02361D-AL-4	AMEREN ILLINOIS CO		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		14,853,900	15,000,000	14,994,600	14,995,252		207		207		14,995,459		(141,559)	(141,559)	306,000	09/01/2022
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		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				296,691	01/15/2022
02377U-AA-2	AMERICAN AIRLINES INC ABS		07/31/2014	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				487,816	07/15/2024
02507*-AA-2	AMERICAN CENTURY COMPANIES, INC. 7 YEAR		03/31/2014	LINCOLN BENEFIT LIFE		10,849,604	10,000,000	10,000,000	10,000,000						10,000,000		849,604	849,604	273,261	03/09/2018
025537-AG-6	AMERICAN ELECTRIC POWER		05/29/2014	BARCLAYS		14,673,750	15,000,000	14,970,150	14,972,950		1,119		1,119		14,974,068		(300,318)	(300,318)	206,090	12/15/2022
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		10/15/2014	SCHEDULED REDEMPTION		896,271	896,271	896,271	896,271						896,271				93,571	10/15/2017
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO		03/31/2014	LINCOLN BENEFIT LIFE		10,431,641	10,000,000	9,990,300	9,998,641		256		256		9,998,896		432,744	432,744	247,847	04/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT		03/31/2014	LINCOLN BENEFIT LIFE		15,643,515	15,000,000	14,987,550	14,993,022		619		619		14,993,641		649,874	649,874	224,000	09/19/2016
026874-CS-4	AMERICAN INTL GROUP		07/31/2014	CALLED @ 106.53600000		5,000,000	5,000,000	4,989,850	4,993,236		1,163		1,163		4,994,399		5,601	5,601	489,883	03/22/2017
029912-BC-5	AMERICAN TOWER CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,763,030	10,000,000	9,988,000	9,991,383		273		273		9,991,657		771,373	771,373	294,583	09/01/2020
03027X-AB-6	AMERICAN TOWER CORP		03/31/2014	LINCOLN BENEFIT LIFE		6,619,480	7,000,000	6,942,950	6,947,655		1,228		1,228		6,948,883		(329,403)	(329,403)	164,014	01/31/2023
03027W-AJ-1	AMERICAN TOWER TRUST I ABS		03/31/2014	LINCOLN BENEFIT LIFE		14,338,815	15,000,000	15,000,000	15,000,000						15,000,000		(661,185)	(661,185)	135,592	03/15/2048
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
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS		03/08/2014	SCHEDULED REDEMPTION		1,502,337	1,502,337	1,501,941	1,502,318		19		19		1,502,337				5,158	09/08/2015
030981-AF-1	AMERIGAS PART/FIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,416,000	3,200,000	3,216,000	3,211,274		(443)		(443)		3,210,831		205,169	205,169	75,689	05/20/2021
030981-AG-9	AMERIGAS PART/FIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,687,500	2,500,000	2,500,000	2,500,000						2,500,000		187,500	187,500	95,920	08/20/2019
03073E-AG-0	AMERISOURCEBERGEN CORP		03/31/2014	LINCOLN BENEFIT LIFE		25,371,652	22,670,000	23,297,107	23,114,000		(16,769)		(16,769)		23,097,231		2,274,421	2,274,421	417,506	11/15/2019
03073E-AJ-4	AMERISOURCEBERGEN CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,238,870	10,000,000	9,985,800	9,988,425		321		321		9,988,746		250,124	250,124	132,222	11/15/2021
031162-BN-9	AMGEN INC		03/31/2014	LINCOLN BENEFIT LIFE		5,072,120	5,000,000	4,976,750	4,979,983		513		513		4,980,496		91,624	91,624	68,472	05/15/2022
031652-BC-3	AMKOR TECHNOLOGIES INC		03/31/2014	LINCOLN BENEFIT LIFE		6,338,400	6,080,000	6,334,400	6,217,193		(13,763)		(13,763)		6,203,431		134,969	134,969	186,833	05/01/2018

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
031652-BG-4	AMKOR TECHNOLOGY INC		03/31/2014	LINCOLN BENEFIT LIFE		129,531	125,000	125,000	125,000						125,000		4,531	4,531	3,984	10/01/2022
00174E-AD-1	AMMC_06-6A CDO - CF - LOANS	E	05/27/2014	SCHEDULED REDEMPTION		10,000,000	10,000,000	8,450,000	8,976,856		1,023,145		1,023,145		10,000,000				32,342	05/03/2018
02005A-AF-5	AMOT _10-2 ABS		03/31/2014	LINCOLN BENEFIT LIFE		56,927,035	55,000,000	54,989,605	54,997,590		624		624		54,998,214		1,928,821	1,928,821	688,264	04/15/2017
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		03/31/2014	Various		13,623,995	12,672,686	12,672,686	13,236,699		(63,045)		(63,045)		13,173,654		450,342	450,342	521,112	01/31/2017
032095-AB-7	AMPHENOL CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,003,290	10,000,000	9,974,600	9,978,742		561		561		9,979,303		23,987	23,987	266,667	02/01/2022
032166-AR-1	AMSOUTH BANCORP		03/31/2014	LINCOLN BENEFIT LIFE		9,360,000	9,000,000	7,326,210	8,608,141		74,314		74,314		8,682,454		677,546	677,546	234,000	04/01/2015
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		12/15/2014	Various		3,708,175	3,336,917	3,336,917	3,336,917						3,336,917		371,258	371,258	173,540	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		10/01/2014	DISTRIBUTION		6,087,617											6,087,617	6,087,617		10/20/2012
02587U-AB-6	AMXCA_12-5 ABS		12/18/2014	Various		18,018,281	18,000,000	18,017,578	18,017,363		(1,664)		(1,664)		18,015,699		2,582	2,582	23,010	05/15/2018
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		06/30/2014	MATURED		5,471,633	5,471,633	5,465,070	5,465,442		6,191		6,191		5,471,633				134,179	06/30/2014
G03698-AJ-5	ANGLIAN WATER SERVICES LTD 2011 CLASS A	F	03/31/2014	LINCOLN BENEFIT LIFE		18,145,457	17,000,000	17,000,000	17,000,000						17,000,000		1,145,457	1,145,457	207,041	06/24/2021
034863-AA-8	ANGLO AMERICAN CAPITAL	F	04/08/2014	MATURED		8,000,000	8,000,000	8,577,857	8,039,227		(39,227)		(39,227)		8,000,000				375,000	04/08/2014
03674P-AK-9	ANTERO RESOURCES LLC		05/28/2014	EXCHANGE		800,000	800,000	800,000	800,000						800,000				24,247	11/01/2021
037389-AV-5	AON CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,121,807	9,750,000	9,702,908	9,732,764		2,392		2,392		9,735,155		386,651	386,651	171,573	09/30/2015
037735-CB-1	APPALACHIAN POWER CO		05/22/2014	CALLED @ 103.27200000		4,500,000	4,500,000	4,183,695	4,451,532		17,215		17,215		4,468,747		31,253	31,253	327,296	02/01/2015
037833-AJ-9	APPLE INC		03/31/2014	LINCOLN BENEFIT LIFE		4,846,750	5,000,000	4,981,550	4,983,934		905		905		4,984,839		(138,089)	(138,089)	20,556	05/03/2018
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2014	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,598		402		402		300,000				29,400	07/15/2020
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		12/31/2014	Various		22,493	22,493	22,398			95		95		22,493				186	02/24/2021
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)		03/31/2014	Various		77,452	77,434	81,802	82,259		(462)		(462)		81,797		(4,344)	(4,344)	1,432	07/26/2016
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		02/24/2014	EXCHANGE		597,989	611,443	600,801	597,181		792		792		597,973		16	16	7,993	07/26/2016
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/24/2014	EXCHANGE		2,986,413	2,999,062	2,985,632	2,985,664		734		734		2,986,398		15	15	17,167	07/26/2016
03938L-AL-8	ARCELORMITTAL	F	10/30/2014	CALLED @ 102.60573290		7,000,000	7,000,000	6,925,170	6,982,141		13,071		13,071		6,995,212		4,788	4,788	985,943	02/15/2015
03938L-AP-9	ARCELORMITTAL	F	03/31/2014	LINCOLN BENEFIT LIFE		1,033,750	1,000,000	1,043,125	1,042,689		(147)		(147)		1,042,542		(8,792)	(8,792)	34,583	10/15/2039
03938L-AU-8	ARCELORMITTAL	F	03/31/2014	LINCOLN BENEFIT LIFE		2,052,531	1,925,000	1,918,594	1,919,270		161		161		1,919,431		133,101	133,101	67,375	03/01/2021
039380-AG-5	ARCH COAL INC		10/23/2014	JEFFERIES & COMPANY, INC.		61,125	150,000	130,875	132,978		1,365		1,365		134,343		(73,218)	(73,218)	9,455	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/31/2014	Various		601,693	629,372	624,144	623,237		1,251		1,251		624,488		(22,795)	(22,795)	10,091	05/16/2018
039483-BE-1	ARCHER DANIELS		03/31/2014	LINCOLN BENEFIT LIFE		3,797,271	3,780,000	3,229,201	3,245,964		1,989		1,989		3,247,952		549,319	549,319	88,092	03/26/2042
03968M-AD-7	ARDAGH HLDGS USA INC NEW TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		13,763	13,763	13,803			(41)		(41)		13,763				64	12/17/2019
04012L-AC-5	ARES IIIR/IVR CDO - CF - LOANS	E	03/06/2014	CAPROK CAPITAL LLC		4,733,000	5,000,000	5,000,000	5,000,000						5,000,000		(267,000)	(267,000)	12,419	04/16/2021
040555-CN-2	ARIZONA PUBLIC SERVICE		03/31/2014	LINCOLN BENEFIT LIFE		9,990,400	10,000,000	9,905,400	9,908,420		401		401		9,908,821		81,579	81,579	225,000	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		12/30/2014	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				44,156	12/30/2030
007036-UQ-7	ARMT_05-11 RMBS		12/26/2014	SCHEDULED REDEMPTION		569,425	569,425	267,630	276,343		293,082		293,082		569,425				1,527	12/26/2053
2254W0-MM-4	ARMT_05-12 RMBS		12/26/2014	SCHEDULED REDEMPTION		689,958	689,958	311,128	325,107		364,851		364,851		689,958				1,888	11/25/2053
04269G-AD-4	ARRIS GROUP TERM LOAN B		05/30/2014	SCHEDULED REDEMPTION		727,273	727,273	725,590	725,306		1,967		1,967		727,273				19,192	04/17/2020
042735-BC-3	ARROW ELECTRONICS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,088,225	5,000,000	4,960,100	4,962,869		819		819		4,963,689		124,536	124,536	131,250	03/01/2023
04363U-AB-2	ASCIANO FINANCE	F	03/31/2014	LINCOLN BENEFIT LIFE		5,167,515	5,000,000	4,988,500	4,991,700		263		263		4,991,963		175,552	175,552	120,764	09/23/2020
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	SCHEDULED REDEMPTION		152,870	152,870	151,233	151,461		25,193		25,193		152,870				1,443	05/24/2019
00206R-AW-2	AT&T INC		03/31/2014	LINCOLN BENEFIT LIFE		10,413,760	10,000,000	10,447,600	10,228,954		(23,636)		(23,636)		10,205,318		208,442	208,442	111,444	05/15/2016
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		12/15/2014	SCHEDULED REDEMPTION		1,057,330	1,057,330	1,155,471	1,091,507		(34,177)		(34,177)		1,057,330				46,942	07/15/2016
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		11/28/2014	SCHEDULED REDEMPTION		67,537	67,537	67,120	67,097		440		440		67,537				521	11/30/2019
04853#-AB-2	ATLANTIC FINANCIAL GROUP LTD ABS		10/01/2014	Various		16,796,275	16,796,275	16,796,275	16,825,040		(20,241)		(20,241)		16,804,799		(8,524)	(8,524)	1,146,855	02/01/2015
04854*-AA-7	ATLANTIC FINANCIAL GROUP LTD ABS		10/01/2014	Various		124,058	124,058	125,505	124,305		(214)		(214)		124,091		(33)	(33)	4,078	02/01/2015
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		01/15/2014	EXCHANGE		625,956	625,000	626,063	625,963		(6)		(6)		625,956				4,948	11/15/2021
049560-AF-2	ATMOS ENERGY CORP		10/15/2014	Various		9,163,898	9,000,000	9,452,000	9,077,669		(24,292)		(24,292)		9,053,378		110,520	110,520	258,775	10/15/2014
050095-AM-0	ATWOOD OCEANICS INC		11/28/2014	Various		2,342,375	2,215,000	2,318,031	2,041,456		(4,213)		(4,213)		2,285,994		56,381	56,381	90,657	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN		03/31/2014	LINCOLN BENEFIT LIFE		1,067,500	1,000,000	1,000,000	1,000,000						1,000,000		67,500	67,500	17,667	06/15/2021
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		03/28/2014	Various		970,069	970,069	970,069	970,069						970,069				9,377	12/15/2016
053332-AH-5	AUTOZONE INC		01/15/2014	MATURED		17,610,000	17,610,000	19,155,311	17,625,911		(15,911)		(15,911)		17,610,000				572,325	01/15/2014
053332-AK-8	AUTOZONE INC		03/31/2014	LINCOLN BENEFIT LIFE		5,198,455	5,000,000	4,997,950	4,999,565		103		103		4,999,668		198,787	198,787	204,444	01/15/2015
053332-AL-6	AUTOZONE INC		03/31/2014	LINCOLN BENEFIT LIFE		15,635,895	15,000,000	15,025,600	15,021,791		(706)		(706)		15,021,085		614,810	614,810	226,667	11/15/2020
053332-AN-2	AUTOZONE INC		03/31/2014	LINCOLN BENEFIT LIFE		9,311,240	10,000,000	9,967,200	9,970,394		721		721		9,971,115		(659,875)	(659,875)	204,444	01/15/2023
G2967P-AB-0	AVAGO TECH TERM LOANS	E	12/15/2014	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				35	05/06/2021
05368B-AA-8	AVIAT_03-1 ABS		03/31/2014	Various		454,484	454,484	454,484	454,484						454,484				1,460	12/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP (2012 ISSUANCE) 6		03/31/2014	LINCOLN BENEFIT LIFE		16,110,450	15,000,000	15,000,000	15,000,000						15,000,000		1,110,450	1,110,450	440,000	04/05/2018
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		9,975	9,975	9,887	9,890		85		85		9,975				284	03/15/2019
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		01/21/2014	EXCHANGE		2,295,568	2,275,000	2,296,875	2,295,843		(275)		(275)		2,295,568				36,021	10/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
053807-AN-3	AVNET INC		03/31/2014	LINCOLN BENEFIT LIFE		12,550,883	11,250,000	11,507,025	11,336,344		(7,352)		(7,352)		11,328,992		1,221,890	1,221,890	405,781	09/15/2016
90347B-AG-3	AXALTA COATING (DUPONT) NEW 2014 TLB		12/31/2014	SCHEDULED REDEMPTION		50,978	50,978	50,555	50,520		458		458		50,978				505	02/03/2020
05461T-AA-5	AXIS CAPITAL HOLDINGS	E	03/31/2014	LINCOLN BENEFIT LIFE		20,172,302	19,500,000	20,083,000	19,732,038		(62,753)		(62,753)		19,669,285		503,017	503,017	373,750	12/01/2014
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
05615Y-AA-9	BABSON 05-2A A1 CDO - CF - LOANS	E	10/20/2014	SCHEDULED REDEMPTION		17,215,502	17,215,502	15,168,355	16,478,315		737,187		737,187		17,215,502				53,802	07/20/2019
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	11/10/2014	SCHEDULED REDEMPTION		3,346,313	3,346,313	3,083,255	3,229,968		116,345		116,345		3,346,313				12,908	11/10/2019
05615U-AC-3	BABSON 05-I A-1B1 CDO - CF - LOANS	E	10/15/2014	SCHEDULED REDEMPTION		16,977,595	16,977,595	16,977,595	16,977,595						16,977,595				60,295	04/15/2019
05615U-AG-4	BABSON 05-I B1 CDO - CF - LOANS	E	10/15/2014	SCHEDULED REDEMPTION		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				115,503	04/15/2019
05947U-RE-0	BACM 2004-2, A5 CMBS		01/01/2014	SCHEDULED REDEMPTION		2,174,614	2,174,614	2,185,496	2,180,590		(5,976)		(5,976)		2,174,614				8,300	11/10/2038
05947U-RG-5	BACM 2004-2, B CMBS		01/01/2014	SCHEDULED REDEMPTION		11,000,000	11,000,000	11,055,334	11,150,072		(150,072)		(150,072)		11,000,000				42,763	11/10/2038
05947U-RH-3	BACM 2004-2, C CMBS		02/01/2014	SCHEDULED REDEMPTION		6,811,056	6,811,056	6,845,561	6,811,056						6,811,056				38,547	11/10/2038
05950E-AH-1	BACM 2006-2, AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		10,622,090	10,000,000	10,025,159	10,506,275		(16,585)		(16,585)		10,489,690		132,400	132,400	192,308	05/10/2045
05950V-AC-4	BACM 2006-6 A3 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		20,477,420	20,000,000	19,346,094	19,764,229		21,288		21,288		19,785,517		691,903	691,903	357,933	10/10/2045
05947U-EX-2	BACM_02-PB2 CMBS		12/01/2014	SCHEDULED REDEMPTION		2,300,864	2,300,864	2,329,984	2,300,864						2,300,864				110,652	06/11/2035
05947U-PU-6	BACM_04-1 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		5,628,300	5,520,604	5,483,676	5,536,664		(4,324)		(4,324)		5,532,340		95,960	95,960	89,563	11/10/2039
05947U-PV-4	BACM_04-1 CMBS		09/01/2014	Various		5,322,185	5,271,833	5,298,298	5,282,904		(9,416)		(9,416)		5,273,488		48,697	48,697	133,436	11/10/2039
05523U-AD-2	BAE SYSTEMS HOLDINGS INC	R	03/31/2014	LINCOLN BENEFIT LIFE		11,613,019	11,000,000	10,979,820	10,995,901		609		609		10,996,510		616,509	616,509	359,089	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC	R	03/31/2014	LINCOLN BENEFIT LIFE		20,236,760	20,100,000	21,044,022	20,192,237		(55,342)		(55,342)		20,136,895		99,866	99,866	331,650	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	03/31/2014	LINCOLN BENEFIT LIFE		9,227,312	8,000,000	7,972,080	7,982,715		676		676		7,983,391		1,243,921	1,243,921	170,000	06/01/2019
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		39,996	883,807	297,384	332,101		(292,106)		(292,106)		39,996				30,789	02/25/2052
05955Y-AM-1	BAFC_10-R3 RMBS		03/31/2014	Various		8,444,998	8,100,747	8,080,495	8,091,407		1,326		1,326		8,092,734		352,265	352,265	108,910	09/26/2037
05955Y-AS-8	BAFC_10-R3 RMBS		03/31/2014	Various		2,785,860	2,663,428	2,670,086	2,668,510		(486)		(486)		2,668,024		117,836	117,836	47,762	06/26/2036
057224-BC-0	BAKER HUGHES INC		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		7,241,430	7,000,000	7,050,850	7,040,159		(2,000)		(2,000)		7,038,159		203,271	203,271	179,822	08/15/2021
058498-AN-6	BALL CORP		01/10/2014	CALLED @ 108.01207430		3,088,000	3,088,000	3,188,340	3,145,176		(342)		(342)		3,144,834		(56,834)	(56,834)	329,020	09/01/2019
058498-AQ-9	BALL CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,270,000	4,000,000	3,940,000	3,953,211		1,278		1,278		3,954,489		315,511	315,511	86,889	05/15/2021
058498-AS-5	BALL CORP		08/22/2014	CITIGROUP GLOBAL MARKETS		1,680,000	1,750,000	1,747,500	1,747,621		130		130		1,747,751		(67,751)	(67,751)	54,833	11/15/2023
05874D-AA-1	BALLYROCK 06-1A-A CDO - CF - LOANS	E	02/28/2014	SCHEDULED REDEMPTION		386,530	386,530	327,584	368,034		18,496		18,496		386,530				447	08/28/2019
05874G-AA-4	BALLYROCK 06-2A A CDO - CF - LOANS	E	07/14/2014	SCHEDULED REDEMPTION		7,822,827	7,822,827	7,265,451	7,579,660		243,167		243,167		7,822,827				15,861	01/14/2020
059165-DZ-0	BALTIMORE GAS & ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		12,423,909	11,120,000	12,172,953	11,581,058		(39,537)		(39,537)		11,541,521		882,388	882,388	328,040	10/01/2016
059165-ED-8	BALTIMORE GAS & ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		5,109,260	5,000,000	4,972,450	4,977,522		622		622		4,978,144		131,116	131,116	66,111	11/15/2021
059165-EE-6	BALTIMORE GAS & ELECTRIC		05/28/2014	Various		19,436,460	20,000,000	19,924,000	19,933,213		2,302		2,302		19,935,515		(499,055)	(499,055)	399,000	08/15/2022
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		03/31/2014	Various		5,104,620	4,656,421	4,683,829	4,665,705		(732)		(732)		4,664,973		439,648	439,648	86,694	08/25/2049
060505-DP-6	BANK OF AMERICA CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,830,355	2,500,000	2,391,200	2,441,828		3,307		3,307		2,445,135		385,220	385,220	47,917	12/01/2017
06051G-EA-3	BANK OF AMERICA CORP		03/31/2014	LINCOLN BENEFIT LIFE		16,800,810	15,000,000	14,962,350	14,984,119		1,429		1,429		14,985,548		1,815,262	1,815,262	650,000	08/01/2016
06051G-EM-7	BANK OF AMERICA CORP		03/31/2014	LINCOLN BENEFIT LIFE		13,767,900	12,000,000	12,820,920	12,699,636		(17,953)		(17,953)		12,681,683		1,086,217	1,086,217	469,300	01/24/2022
06051G-EQ-8	BANK OF AMERICA CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,666,500	10,000,000	9,970,800	9,980,527		1,418		1,418		9,981,946		684,554	684,554	203,438	03/22/2017
06051G-EU-9	BANK OF AMERICA CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,640,890	10,000,000	9,944,400	9,949,029		1,219		1,219		9,950,248		(309,358)	(309,358)	238,333	01/11/2023
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2014	SCHEDULED REDEMPTION		1,325,502	1,325,502	1,325,502	1,325,502						1,325,502				52,945	12/01/2016
06366Q-W8-6	BANK OF MONTREAL	A	03/31/2014	LINCOLN BENEFIT LIFE		15,534,630	15,000,000	14,969,250	14,980,918		1,525		1,525		14,982,443		552,187	552,187	270,833	01/11/2017
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB	F	01/02/2014	PRINCIPAL PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				44,646	07/02/2015
064057-BD-3	BANK OF NEW YORK		03/31/2014	LINCOLN BENEFIT LIFE		11,328,230	10,000,000	10,314,200	10,109,747		(6,382)		(6,382)		10,103,365		1,224,865	1,224,865	183,333	12/01/2017
06406J-HB-4	BANK OF NEW YORK CO INC		03/31/2014	LINCOLN BENEFIT LIFE		5,215,210	5,000,000	4,983,200	4,997,515		502		502		4,998,017		217,193	217,193	134,750	03/15/2015
064149-A6-4	BANK OF NOVA SCOTIA	A	03/31/2014	LINCOLN BENEFIT LIFE		20,494,820	20,000,000	19,974,400	19,994,215		1,351		1,351		19,995,566		499,254	499,254	470,333	01/22/2015
064159-AM-8	BANK OF NOVA SCOTIA	A	03/31/2014	LINCOLN BENEFIT LIFE		5,186,580	5,000,000	4,990,000	4,993,786		496		496		4,994,282		192,298	192,298	91,729	01/12/2017
064207-UV-3	BANK OF OKLAHOMA		03/31/2014	LINCOLN BENEFIT LIFE		9,938,400	10,000,000	9,985,600	9,994,403		407		407		9,994,810		(56,410)	(56,410)	35,355	05/15/2017
06659#-AB-3	BANNER SEVENTEEN, LLC 2016		03/31/2014	LINCOLN BENEFIT LIFE		7,999,649	8,000,000	8,000,000	8,000,000						8,000,000		(351)	(351)	40,885	04/28/2016
067901-AL-2	BARRICK GOLD CORP	A	05/29/2014	GOLDMAN, SACHS & CO.		3,903,320	4,000,000	4,158,800	4,137,438		(6,152)		(6,152)		4,131,286		(227,966)	(227,966)	103,522	04/01/2022
070101-D8-6	BASIN ELECTRIC POWER COOPERATIVE		03/31/2014	LINCOLN BENEFIT LIFE		731,988	700,000	700,000	700,000						700,000		31,988	31,988	11,900	10/28/2016
070101-E8-5	BASIN ELECTRIC POWER COOPERATIVE 2011 SE		03/31/2014	LINCOLN BENEFIT LIFE		9,141,311	9,169,200	9,169,200	9,169,200						9,169,200		(27,889)	(27,889)	183,384	10/01/2031
071813-AU-3	BAXTER INTERNATIONAL INC		03/31/2014	LINCOLN BENEFIT LIFE		8,316,248	8,000,000	8,426,170	8,094,212		(19,203)		(19,203)		8,075,009		241,239	241,239	201,444	03/15/2015
071813-BF-5	BAXTER INTERNATIONAL INC		05/29/2014	BANK OF AMERICA/MERRILL LYNCH		4,743,300	5,000,000	4,978,350	4,981,040		839		839		4,981,879		(238,579)	(238,579)	96,000	08/15/2022
05531G-AA-9	BB&T CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		5,145,450	5,000,000	4,965,300	4,970,496		758		758		4,971,255		174,195	174,195	103,688	03/22/2022
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,251,441	1,251,441	1,262,391	1,258,755		(7,314)		(7,314)		1,251,441				45,977	05/26/2037
055381-AR-8	BE AEROSPACE INC		12/16/2014	Various		9,267,101	8,672,000	9,071,969	8,944,016		(36,547)		(36,547)		8,907,469		359,633	359,633	744,475	10/01/2020
055381-AS-6	BE AEROSPACE INC		12/16/2014	Various		4,923,625	4,550,000	4,621,188	4,617,295		(6,791)		(6,791)		4,610,503		313,122	313,122	214,940	04/01/2022

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
07385T-AJ-5	BEAR STEARNS CO INC		11/15/2014	MATURED		2,000,000	2,000,000	2,055,479	2,006,361		(6,361)		(6,361)		2,000,000				114,000	11/15/2014
075887-AT-6	BECTON DICKINSON		03/31/2014	LINCOLN BENEFIT LIFE		10,962,990	10,000,000	9,375,000	9,753,176		12,795		12,795		9,765,971		1,197,019	1,197,019	225,944	04/15/2018
075887-AW-9	BECTON DICKINSON		05/30/2014	Various		15,555,310	15,000,000	14,992,350	14,994,490		264		264		14,994,754		560,556	560,556	245,104	11/12/2020
07783N-AD-9	BELHURST B CDO - CF - LOANS		03/31/2014	LINCOLN BENEFIT LIFE		5,839,800	6,000,000	6,000,000	6,000,000						6,000,000		(160,200)	(160,200)	17,961	01/15/2020
081437-AG-0	BEMIS COMPANY INC		03/31/2014	LINCOLN BENEFIT LIFE		7,345,918	7,225,000	7,933,050	7,331,164		(45,367)		(45,367)		7,285,797		60,120	60,120	272,142	08/01/2014
084423-AS-1	BERKLEY (WR) CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		10,502,200	10,000,000	9,962,000	9,967,591		814		814		9,968,405		533,795	533,795	251,806	03/15/2022
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				48	10/01/2021
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		01/06/2014	EXCHANGE		3,638,742	3,644,062	3,644,062	3,644,062						3,644,062		(5,320)	(5,320)	1,317	04/03/2015
05541V-AA-4	BG ENERGY CAPITAL PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		3,390,979	3,250,000	3,170,408	3,190,588		1,855		1,855		3,192,443		198,536	198,536	40,444	12/09/2020
05541V-AD-8	BG ENERGY CAPITAL PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		4,685,211	4,500,000	4,492,485	4,495,683		372		372		4,496,055		189,156	189,156	59,656	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		10,372,530	10,000,000	9,921,000	9,935,871		1,753		1,753		9,937,624		434,906	434,906	184,444	10/15/2021
225383-AF-5	BGI/ANDERSON VALLY III CDO - SYNTH	E	06/18/2014	CITIGROUP GLOBAL MARKETS		2,638,746	5,047,832	110,527									2,638,746	2,638,746	27,935	03/20/2017
225383-AH-1	BGI/ANDERSON VALLY III CDO - SYNTH	E	06/18/2014	BANK OF AMERICA/MERRILL LYNCH		3,900,000	6,821,917	28,251									3,900,000	3,900,000	35,865	03/20/2017
055451-AG-3	BHP BILLITON FIN USA LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		8,000,000	8,000,000	8,796,780	8,047,695		(47,695)		(47,695)		8,000,000				220,000	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		6,003,390	5,000,000	6,308,300	5,935,642		(41,545)		(41,545)		5,894,097		109,293	109,293	162,500	04/01/2019
055451-AQ-1	BHP BILLITON FIN USA LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		19,611,940	20,000,000	19,812,800	19,843,447		4,261		4,261		19,847,708		(235,768)	(235,768)	346,597	02/24/2022
055451-AR-9	BHP BILLITON FIN USA LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		4,650,050	5,000,000	4,912,900	4,915,700		394		394		4,916,095		(266,045)	(266,045)	124,323	02/24/2042
055451-AF-5	BHP BILLITON FINANCE	F	03/31/2014	LINCOLN BENEFIT LIFE		11,621,994	10,390,000	10,284,542	10,347,471		2,998		2,998		10,350,469		1,271,525	1,271,525	283,647	03/29/2017
055451-AB-4	BHP BILLITON FINANCE USA	F	03/31/2014	LINCOLN BENEFIT LIFE		5,398,825	5,000,000	4,812,950	4,953,376		5,704		5,704		4,959,080		439,745	439,745	77,292	12/15/2015
090613-AJ-9	BIOMET INC		03/31/2014	LINCOLN BENEFIT LIFE		430,800	400,000	416,874	415,181		(828)		(828)		414,353		16,447	16,447	17,333	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		07/25/2014	SCHEDULED REDEMPTION		98,043	98,043	97,827	97,803		240		240		98,043				875	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS		12/31/2014	SCHEDULED REDEMPTION		3,816,161	3,816,161	3,787,540	3,826,820		(10,659)		(10,659)		3,816,161				308,298	12/30/2016
091797-AN-0	BLACK & DECKER		01/24/2014	CALLED @ 113.18000000		3,000,000	3,000,000	2,987,610	2,995,691		89		89		2,995,780		4,220	4,220	428,463	11/15/2016
09202E-AD-8	BLACK DIAMND 051B CDO - CF - LOANS	E	03/06/2014	DEUTSCHE BANK AG		4,885,000	5,000,000	5,000,000	5,000,000						5,000,000		(115,000)	(115,000)	7,482	06/20/2017
09247X-AD-3	BLACKROCK INC		12/10/2014	MATURED		20,000,000	20,000,000	19,971,000	19,994,146		5,854		5,854		20,000,000				700,000	12/10/2014
09624S-AG-0	BLUE MOUNT 1111A1B CDO - CF - LOANS	E	03/31/2014	Various		9,768,568	9,893,100	9,114,019	9,492,267		36,231		36,231		9,528,498		240,069	240,069	14,205	03/17/2021
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		12/31/2014	SCHEDULED REDEMPTION		5,025	5,025	5,019			6		6		5,025				58	09/10/2020
05568B-AA-6	BNSF RAILWAY COMPANY ABS		03/31/2014	Various		12,762,926	11,370,432	11,370,432	11,370,432						11,370,432		1,392,494	1,392,494	449,751	01/15/2024
05568N-AF-9	BNSF RAILWAY COMPANY ABS		07/02/2014	Various		1,677,836	1,677,836	1,677,836	1,677,836						1,677,836				94,479	07/02/2016
05948K-W5-4	BOAA 2005-11 4A5 RMBS		03/31/2014	Various		3,473,936	3,969,666	3,517,105	3,307,140		(10,346)		(10,346)		3,296,794		177,143	177,143	74,396	08/25/2049
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		03/31/2014	Various		7,811,818	8,828,650	8,424,630	7,912,781		(21,992)		(21,992)		7,890,789		(78,970)	(78,970)	169,153	09/25/2049
05949C-GV-2	BOAMS 2005-8 AB RMBS		04/01/2014	SCHEDULED REDEMPTION		250,254	250,254	229,728	250,817		(563)		(563)		250,254				3,414	09/25/2035
097014-AK-0	BOEING CAPITAL CORP		10/27/2014	MATURED		18,895,000	18,895,000	19,094,191	18,931,662		(36,662)		(36,662)		18,895,000				614,088	10/27/2014
097014-AM-6	BOEING CAPITAL CORP		03/31/2014	LINCOLN BENEFIT LIFE		20,910,080	20,000,000	20,161,750	20,110,860		(5,704)		(5,704)		20,105,156		804,924	804,924	364,111	08/15/2018
097023-BC-8	BOEING CO		03/31/2014	LINCOLN BENEFIT LIFE		21,489,160	20,000,000	19,679,400	19,856,978		11,759		11,759		19,868,737		1,620,423	1,620,423	272,917	11/20/2016
097751-AY-7	BOMBARDIER INC	A	09/17/2014	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	6,917,500	6,929,336		4,946		4,946		6,934,282		65,718	65,718	410,326	03/15/2022
097751-BF-7	BOMBARDIER INC	A	03/31/2014	Various		6,400,100	6,425,000	6,565,625	6,557,305		(1,403)		(1,403)		6,555,903		(155,803)	(155,803)	233,958	01/15/2023
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2014	SCHEDULED REDEMPTION		672,302	672,302	770,781	721,660		(49,358)		(49,358)		672,302				22,311	09/15/2021
05565Q-BP-2	BP CAPITAL MARKETS PLC	F	05/30/2014	CITIGROUP GLOBAL MARKETS		11,104,300	10,000,000	10,917,700	10,704,895		(39,902)		(39,902)		10,664,992		439,308	439,308	303,750	10/01/2020
05565Q-BR-8	BP CAPITAL MARKETS PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		11,094,070	10,000,000	10,000,000	10,000,000						10,000,000		1,094,070	1,094,070	263,444	03/11/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		15,418,170	15,000,000	15,000,000	15,000,000						15,000,000		418,170	418,170	222,563	11/01/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	06/02/2014	Various		10,019,970	10,000,000	10,000,000	10,000,000						10,000,000		19,970	19,970	159,546	05/06/2022
10510K-AB-3	BRAMBLES USA INC	R	03/31/2014	LINCOLN BENEFIT LIFE		5,141,555	5,000,000	4,995,700	4,998,846		225		225		4,999,071		142,484	142,484	98,750	04/01/2015
10801X-AF-4	BRICKMAN GRP (GARDEN) INITIAL TL		12/31/2014	Various		3,975,038	4,015,038	3,974,887			150		150		3,975,038				3,314	12/18/2020
108124-AA-6	BRIDGEPORT 061AA1 CDO - CF - LOANS	E	07/21/2014	Various		4,388,512	4,403,575	4,403,575	4,403,575						4,403,575		(15,063)	(15,063)	14,331	07/21/2020
108124-AC-2	BRIDGEPORT 061AA2 CDO - CF - LOANS	E	03/06/2014	JPMORGAN CHASE & CO.		9,530,000	10,000,000	10,000,000	10,000,000						10,000,000		(470,000)	(470,000)	23,898	07/21/2020
108124-AE-8	BRIDGEPORT 061AB CDO - CF - LOANS	E	03/06/2014	CAPROK CAPITAL LLC		2,823,300	3,000,000	3,000,000	3,000,000						3,000,000		(176,700)	(176,700)	10,459	07/21/2020
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
Q1629#-AB-3	BRISBANE AIRPORT 12 YR	F	03/31/2014	LINCOLN BENEFIT LIFE		9,803,066	9,000,000	9,000,000	9,000,000						9,000,000		803,066	803,066	343,095	07/14/2023
110122-AT-5	BRISTOL-MYERS SQUIBB CO		03/31/2014	LINCOLN BENEFIT LIFE		22,728,000	25,000,000	24,628,500	24,676,403		8,612		8,612		24,685,015		(1,957,015)	(1,957,015)	333,333	08/01/2022
110394-AE-3	BRISTOW GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		1,717,200	1,620,000	1,713,200	1,702,226		(2,524)		(2,524)		1,699,702		17,498	17,498	46,688	10/15/2022
11042A-AA-2	BRITISH AIRWAYS PLC ABS	E	12/20/2014	Various		8,425,396	8,045,441	8,045,441	8,045,441						8,045,441		379,955	379,955	105,724	12/20/2025
111013-AK-4	BRITISH SKY BROADCASTING	F	03/31/2014	LINCOLN BENEFIT LIFE		14,426,130	15,000,000	14,934,900	14,941,086		1,440		1,440		14,942,527		(516,397)	(516,397)	162,760	11/26/2022
111320-AD-9	BROADCOM CORP		08/29/2014	CALLED @ 102.34280600		13,500,000	13,500,000	13,543,070	13,520,581		(7,339)		(7,339)		13,513,242		(13,242)	(13,242)	581,685	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
				CITIGROUP GLOBAL																
111320-AF-4	BROADCOM CORP		05/29/2014	MARKETS		20,894,940	22,000,000	21,847,041	21,856,232		6,327		6,327		21,862,559		(967,619)	(967,619)	440,000	08/15/2022
11442*-AA-1	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG		09/29/2014	Various		31,785											31,785	31,785		09/19/2010
116663-AC-9	BRUCE MANSFIELD UNIT ABS		06/01/2014	SCHEDULED REDEMPTION		696,027	696,027	696,027	696,027						696,027				47,678	06/01/2034
07384M-6H-0	BSARM_04-12 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,034,291	1,034,291	1,016,999	1,017,894		16,397		16,397		1,034,291				17,528	10/25/2051
07383F-Q7-6	BSCMS 2004-PWR5, B CMBS		10/01/2014	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,513,624	2,501,344		(1,344)		(1,344)		2,500,000				97,403	07/11/2042
07383F-U7-1	BSCMS 2004-T16, A6 CMBS		03/31/2014	Various		10,618,197	10,492,503	10,211,476	10,448,915		11,985		11,985		10,460,899		157,297	157,297	156,702	02/13/2046
07387B-EE-9	BSCMS 2005-PW10, AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		2,077,891	2,200,000	2,165,539	2,189,373		379		379		2,189,752		(111,861)	(111,861)	40,241	12/11/2040
07383F-Q8-4	BSCMS_04-PWR5 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		1,524,381	1,500,000	1,508,199	1,501,598		(225)		(225)		1,501,372		23,009	23,009	25,435	07/11/2042
07387B-EG-4	BSCMS_05-PW10 CMBS		11/01/2014	SCHEDULED REDEMPTION			1,068,920	265,654	243,278		(243,278)		(243,278)						58,149	12/11/2040
07387B-EH-2	BSCMS_05-PW10 CMBS		11/13/2014	Various			11,500,000	927,425	1,323,771		(730,474)	593,297	(1,323,771)						889,608	12/11/2040
07387B-FX-6	BSCMS_06-T22 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		13,242,460	12,785,000	12,615,349	12,723,878		2,895		2,895		12,726,773		515,687	515,687	237,683	04/12/2038
09250F-AA-2	BSIS 05-2A A1 CDO - CF - LOANS	E	05/27/2014	SCHEDULED REDEMPTION		1,296,892	1,296,892	959,700	1,156,183		140,709		140,709		1,296,892				2,471	05/25/2017
118230-AK-7	BUCKEYE PARTNERS LP		03/31/2014	LINCOLN BENEFIT LIFE		4,986,660	5,000,000	4,990,500	4,990,930		197		197		4,991,127		(4,467)	(4,467)	167,729	07/01/2023
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		08/19/2014	Various		977,625	977,625	965,830	964,191		13,434		13,434		977,625				32,865	10/31/2017
120111-BJ-7	BUILDING MATERIALS CORP		11/10/2014	Various		4,231,430	4,000,000	4,000,000	4,004,686		724		724		4,005,411		226,019	226,019	330,208	03/15/2020
120111-BK-4	BUILDING MATERIALS CORP		11/10/2014	Various		5,047,583	4,845,000	4,844,575	4,840,962		(3,336)		(3,336)		4,837,625		209,957	209,957	304,722	08/15/2018
120111-BL-2	BUILDING MATERIALS CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,255,000	3,000,000	3,225,000	3,175,007		(7,457)		(7,457)		3,167,550		87,450	87,450	84,375	05/01/2021
12189T-AA-2	BURLINGTN NORTH SANTA FE		03/31/2014	LINCOLN BENEFIT LIFE		8,037,557	6,350,000	7,178,156	6,994,049		(9,494)		(9,494)		6,984,555		1,053,002	1,053,002	130,881	12/15/2025
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS		03/31/2014	LINCOLN BENEFIT LIFE		8,696,779	8,010,296	8,010,296	8,010,296						8,010,296		686,482	686,482	198,936	04/01/2023
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2014	SCHEDULED REDEMPTION		978,838	978,838	912,962	947,408		31,429		31,429		978,838				44,782	01/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2014	SCHEDULED REDEMPTION		173,896	173,896	173,896	173,896						173,896				9,164	04/01/2023
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A		03/31/2014	LINCOLN BENEFIT LIFE		374,407	340,305	340,305	340,305						340,305		34,101	34,101	8,967	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A		03/31/2014	LINCOLN BENEFIT LIFE		2,182,337	1,952,528	1,952,528	1,952,528						1,952,528		229,809	229,809	51,449	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2014	SCHEDULED REDEMPTION		139,738	139,738	139,738	139,738						139,738				7,364	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2014	SCHEDULED REDEMPTION		86,638	86,638	86,638	86,638						86,638				4,566	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2014	SCHEDULED REDEMPTION		220,536	220,536	220,536	220,536						220,536				11,622	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2014	SCHEDULED REDEMPTION		130,265	130,265	130,265	130,265						130,265				6,865	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB		03/31/2014	LINCOLN BENEFIT LIFE		925,901	827,361	827,361	827,361						827,361		98,540	98,540	21,801	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A		03/31/2014	LINCOLN BENEFIT LIFE		751,965	686,933	686,933	686,933						686,933		65,032	65,032	18,101	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2014	SCHEDULED REDEMPTION		46,634	46,634	46,634	46,634						46,634				2,458	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB		03/31/2014	LINCOLN BENEFIT LIFE		2,219,328	1,995,583	1,995,583	1,995,583						1,995,583		223,745	223,745	52,584	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2014	SCHEDULED REDEMPTION		89,725	89,725	89,725	89,725						89,725				4,729	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A		03/31/2014	LINCOLN BENEFIT LIFE		839,831	762,488	762,488	762,488						762,488		77,343	77,343	20,092	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2014	SCHEDULED REDEMPTION		82,620	82,620	82,620	82,620						82,620				4,355	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A		03/31/2014	LINCOLN BENEFIT LIFE		283,059	252,992	252,992	252,992						252,992		30,066	30,066	6,666	04/01/2023
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2014	SCHEDULED REDEMPTION		835,216	835,216	835,216	835,216						835,216				16,561	08/01/2022
12201P-AN-6	BURLINGTON RESOURCES FIN	G	03/31/2014	LINCOLN BENEFIT LIFE		4,686,298	3,400,000	4,024,716	3,899,973		(3,943)		(3,943)		3,896,030		790,268	790,268	83,867	12/01/2031
12686C-BB-4	CABLEVISION SYSTEMS CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,080,000	4,000,000	4,000,000	4,000,000						4,000,000		80,000	80,000	127,944	09/15/2022
85746*-DT-4	CAE INC LEASE BKD EQUIP 1B ABS	I	01/31/2014	SCHEDULED REDEMPTION		703,741	703,741	703,741	703,741						703,741				26,924	01/31/2015
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	03/31/2014	LINCOLN BENEFIT LIFE		3,039,660	3,000,000	2,999,280	2,999,535		36		36		2,999,571		40,089	40,089	27,333	03/06/2017
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2014	SCHEDULED REDEMPTION		229,378	229,378	229,378	229,378						229,378				8,680	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS		12/31/2014	SCHEDULED REDEMPTION		2,443,131	2,443,131	2,443,131	2,443,131						2,443,131				29,365	02/28/2022
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	07/17/2014	SCHEDULED REDEMPTION		2,625,059	2,625,059	2,451,149	2,559,412		65,648		65,648		2,625,059				7,115	04/17/2020
131244-AG-0	CALLIDUS IV B CDO - CF - LOANS	E	03/06/2014	CRT CAPITAL GROUP		7,369,125	7,500,000	7,500,000	7,500,000						7,500,000		(130,875)	(130,875)	29,951	04/17/2020
131347-BS-4	CALPINE CORP		12/03/2014	Various		5,031,200	4,926,000	5,090,734	5,037,044		(19,986)		(19,986)		5,017,059		14,141	14,141	580,992	07/31/2020
131347-BW-5	CALPINE CORP		12/03/2014	CALLED @ 103.00000000		6,796,000	6,796,000	7,262,340	7,149,749		(63,389)		(63,389)		7,086,359		(290,359)	(290,359)	866,490	02/15/2021
13134M-AW-3	CALPINE CORP TLB (03-11)		03/31/2014	Various		2,436,634	2,431,250	2,431,250	2,431,250						2,431,250		5,384	5,384	24,582	04/01/2018
13134M-AY-9	CALPINE CORP TLB (06-11) SR SECURED		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				380	04/01/2018
13134M-BA-0	CALPINE CORP TLB (10-12) 7YR SECURED		12/31/2014	SCHEDULED REDEMPTION		15,152	15,152	15,194	4,979		(42)		(42)		15,152				405	10/09/2019
13342B-AJ-4	CAMERON INTL CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,927,510	10,000,000	9,974,400	9,977,975		569		569		9,978,543		(51,033)	(51,033)	151,000	04/30/2022
134429-AT-6	CAMPBELL SOUP CO		03/31/2014	LINCOLN BENEFIT LIFE		6,569,124	6,000,000	6,714,720	6,462,620		(21,051)		(21,051)		6,441,570		127,554	127,554	169,500	02/15/2019
134429-AV-1	CAMPBELL SOUP CO		03/31/2014	LINCOLN BENEFIT LIFE		5,239,300	5,000,000	4,985,550	4,992,332		516		516		4,992,848		246,452	246,452	108,444	07/15/2017
136069-DM-0	CANADIAN IMPERIAL BANK	A	03/31/2014	LINCOLN BENEFIT LIFE		35,977,900	35,000,000	35,006,400	35,002,008		(331)		(331)		35,001,678		976,222	976,222	679,972	07/02/2015
136069-DT-5	CANADIAN IMPERIAL BANK	A	03/31/2014	LINCOLN BENEFIT LIFE		9,873,255	9,500,000	9,412,695	9,461,871		4,486		4,486		9,466,357		406,898	406,898	177,069	01/27/2016
136375-BX-9	CANADIAN NATL RAILWAY	A	03/31/2014	LINCOLN BENEFIT LIFE		4,596,740	5,000,000	4,993,350	4,994,020		153		153		4,994,173		(397,433)	(397,433)	42,500	11/15/2022
13643E-AG-0	CANADIAN OIL SANDS TRUST	A	03/31/2014	LINCOLN BENEFIT LIFE		7,235,326	7,000,000	6,945,470	6,953,342		1,165		1,165		6,954,508		280,818	280,818	157,500	04/01/2022
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	I	07/15/2014	SCHEDULED REDEMPTION		827,742	827,742	827,742	826,266		1,476		1,476		827,742				61,998	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
136440-AL-8	CANADIAN PACIFIC RAILWAY	A	03/31/2014	LINCOLN BENEFIT LIFE		13,473,780	10,000,000	14,714,300	12,522,698		(68,217)		(68,217)		12,454,481		1,019,299	1,019,299	630,000	08/01/2021
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	A	03/31/2014	LINCOLN BENEFIT LIFE		13,488,263	12,750,000	12,695,813	12,707,261		941		941		12,708,202		780,061	780,061	308,904	03/15/2023
C1466#-AA-6	CANADIAN PACIFIC RAILWAY CO ABS	A	03/31/2014	Various		24,949,462	22,569,596	22,102,999	22,218,803		9,562		9,562		22,228,364		2,721,098	2,721,098	703,451	03/03/2024
13645R-AJ-3	CANADIAN PACIFIC RR CO	A	03/31/2014	LINCOLN BENEFIT LIFE		6,047,890	5,000,000	4,983,150	4,989,478		405		405		4,989,883		1,058,007	1,058,007	136,944	05/15/2019
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		12/31/2014	SCHEDULED REDEMPTION		36,084	36,084	35,853	35,855		229		229		36,084				960	04/10/2019
14040H-AS-4	CAPITAL ONE FINANCIAL CO		05/23/2014	MATURED		5,000,000	5,000,000	4,975,550	4,997,738		2,262		2,262		5,000,000				184,375	05/23/2014
14149Y-AG-3	CARDINAL HEALTH INC		03/31/2014	LINCOLN BENEFIT LIFE		5,185,750	5,000,000	4,422,700	4,899,981		16,705		16,705		4,916,687		269,063	269,063	58,889	06/15/2015
14149Y-AQ-1	CARDINAL HEALTH INC		12/10/2014	CALLED @ 112.07208000		3,500,000	3,500,000	3,489,010	3,495,452		1,148		1,148		3,496,600		3,400	3,400	629,606	06/15/2017
14149Y-AT-5	CARDINAL HEALTH INC		03/31/2014	LINCOLN BENEFIT LIFE		5,429,065	5,000,000	4,975,050	4,981,472		570		570		4,982,042		447,023	447,023	68,090	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC		03/31/2014	LINCOLN BENEFIT LIFE		4,892,175	5,000,000	4,993,950	4,994,793		135		135		4,994,928		(102,753)	(102,753)	47,111	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC		03/31/2014	LINCOLN BENEFIT LIFE		4,861,370	5,000,000	4,989,650	4,990,409		224		224		4,990,634		(129,264)	(129,264)	87,111	03/15/2023
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS		03/31/2014	Various		21,797,950	20,876,837	20,779,421	20,801,330		2,017		2,017		20,803,347		994,603	994,603	605,563	09/30/2027
14170T-AF-8	CAREFUSION CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,146,180	10,000,000	10,607,260	10,082,330		(35,162)		(35,162)		10,047,167		99,013	99,013	341,667	08/01/2014
14170T-AG-6	CAREFUSION CORP		01/24/2014	EXCHANGE		4,995,744	5,000,000	4,995,400	4,995,719		26		26		4,995,744				65,542	03/01/2023
141781-AY-0	CARGILL INC		03/31/2014	LINCOLN BENEFIT LIFE		19,234,778	18,005,000	17,495,639	17,605,635		10,844		10,844		17,616,478		1,618,299	1,618,299	295,111	05/14/2021
142812-AB-2	CARLSON WAGONLIT BV	F	03/31/2014	LINCOLN BENEFIT LIFE		800,625	750,000	760,313	757,960		(390)		(390)		757,569		43,056	43,056	15,182	06/15/2019
144141-CW-6	CAROLINA POWER & LIGHT		03/31/2014	LINCOLN BENEFIT LIFE		5,238,560	5,000,000	4,995,250	4,999,268		142		142		4,999,410		239,150	239,150	128,750	04/01/2015
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES		03/31/2014	LINCOLN BENEFIT LIFE		10,667,192	10,000,000	10,000,000	10,000,000						10,000,000		667,192	667,192	336,400	08/09/2020
147528-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -		03/31/2014	LINCOLN BENEFIT LIFE		7,399,030	6,750,000	6,750,000	6,750,000						6,750,000		649,030	649,030	194,123	09/30/2019
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2014	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				77,220	03/30/2020
14754D-AD-2	CASH AMERICA INTERNATION		02/18/2014	EXCHANGE		1,948,909	1,950,000	1,948,750	1,948,879		30		30		1,948,909				28,966	05/15/2018
14912L-4X-6	CATERPILLAR FINANCIAL SE		03/31/2014	LINCOLN BENEFIT LIFE		10,285,310	10,000,000	9,977,300	9,987,990		1,135		1,135		9,989,126		296,184	296,184	136,667	08/01/2016
14912L-5F-4	CATERPILLAR FINANCIAL SE		03/31/2014	Various		19,438,820	20,000,000	19,967,200	19,971,800		665		665		19,972,465		(533,645)	(533,645)	174,800	06/01/2022
124848-AA-6	CB MEDICAL SOUTH LLC ABS		12/15/2014	SCHEDULED REDEMPTION		299,346	299,346	299,346	299,346						299,346				11,637	08/15/2033
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		03/31/2014	Various		9,610,728	10,068,236	9,471,760	9,835,529		30,979	42,394	(11,415)		9,824,114		(213,386)	(213,386)	141,641	03/25/2042
1248MG-AP-9	CBASS_07-CB1 RMBS		12/01/2014	SCHEDULED REDEMPTION		403,966	403,966	226,733	196,291		207,675		207,675		403,966				8,147	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS		12/01/2014	SCHEDULED REDEMPTION		496,393	496,393	281,606	258,516		237,876		237,876		496,393				10,199	02/25/2047
124857-AD-5	CBS CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,839,665	2,500,000	2,496,925	2,497,873		71		71		2,497,944		341,721	341,721	66,285	04/15/2020
124857-AG-8	CBS CORP		03/04/2014	CITIGROUP GLOBAL MARKETS		9,832,100	10,000,000	9,909,500	9,923,831		1,478		1,478		9,925,309		(93,209)	(93,209)	174,375	03/01/2022
17305E-FK-6	CCCIT_13-A10 ABS		08/14/2014	Various		30,052,734	30,000,000	30,060,938	30,060,070		(4,263)		(4,263)		30,055,807		(3,073)	(3,073)	66,308	02/07/2018
16678R-AV-9	CCMFC 2004-1A V1 RMBS		03/31/2014	Various		2,048,966	2,946,929	2,835,975	2,840,463		2,932		2,932		2,843,394		(794,429)	(794,429)	7,218	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1 RMBS		03/31/2014	Various		1,753,341	4,024,294	2,373,707	2,313,427		(2,554)		(2,554)		2,310,873		(557,532)	(557,532)	8,429	08/25/2035
16678R-BT-3	CCMFC 2004-A B1 RMBS		12/01/2014	SCHEDULED REDEMPTION		149,205	149,205	104,517	101,340		47,866		47,866		149,205				564	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS		11/25/2014	SCHEDULED REDEMPTION		25,882	1,084,243	72,931			21,761		21,761		21,761		4,121	4,121		12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS		12/01/2014	SCHEDULED REDEMPTION		219,350	219,350	154,979	151,646		67,705		67,705		219,350				838	10/25/2035
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		03/31/2014	LINCOLN BENEFIT LIFE		6,339,795	5,988,000	6,167,280	6,085,628		(7,966)		(7,966)		6,077,662		262,133	262,133	182,093	10/30/2017
125094-AB-8	CDP FINANCIAL	A	03/31/2014	LINCOLN BENEFIT LIFE		42,716,562	42,000,000	41,986,560	41,997,432		707		707		41,998,140		718,422	718,422	441,000	11/25/2014
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-AB-0	CELANESE US HOLDINGS LLC		10/15/2014	Various		6,256,000	6,200,000	6,477,500	6,348,963		(36,035)		(36,035)		6,312,928		(56,928)	(56,928)	547,325	10/15/2018
151020-AH-7	CELGENE CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,872,850	5,000,000	4,997,450	4,997,758		57		57		4,997,814		(124,964)	(124,964)	102,014	08/15/2022
151191-AW-3	CELULOSA ARAUCO CONSTITU	F	03/31/2014	LINCOLN BENEFIT LIFE		6,028,872	6,000,000	5,911,800	5,925,969		1,904		1,904		5,927,873		100,999	100,999	205,833	01/11/2022
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	11/26/2014	Various		3,701,311	3,701,311	3,512,884	3,601,636		34,275		34,275		3,635,911		65,400	65,400	294,601	02/14/2017
15189X-AL-2	CENTERPOINT ENER HOUSTON		03/31/2014	LINCOLN BENEFIT LIFE		14,002,455	15,000,000	14,960,100	14,965,141		923		923		14,966,064		(963,609)	(963,609)	225,000	08/01/2022
15189T-AG-2	CENTERPOINT ENERGY		03/31/2014	LINCOLN BENEFIT LIFE		16,062,900	15,000,000	17,635,500	15,848,018		(147,491)		(147,491)		15,700,527		362,373	362,373	342,500	06/01/2015
152312-AT-1	CENTEX CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,200,000	2,000,000	1,993,360	2,148,294		(15,358)		(15,358)		2,132,937		67,063	67,063	54,167	05/01/2016
156700-AW-6	CENTURYLINK INC		03/31/2014	LINCOLN BENEFIT LIFE		4,047,313	3,850,000	3,889,375	3,885,710		(1,204)		(1,204)		3,884,506		162,806	162,806	108,281	04/01/2020
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/31/2014	Various		6,874,619	6,877,500	6,764,377	6,763,617		5,362		5,362		6,768,979		105,640	105,640	112,331	02/14/2019
12527G-AC-7	CF INDUSTRIES INC		03/31/2014	LINCOLN BENEFIT LIFE		14,456,295	15,000,000	14,986,050	14,986,764		299		299		14,987,064		(530,769)	(530,769)	172,500	06/01/2023
173067-EE-5	CGCMT 2004-C2, A5 CMBS		10/01/2014	SCHEDULED REDEMPTION		9,879,481	9,879,481	9,619,397	9,862,965		16,516		16,516		9,879,481				267,633	10/15/2041
161571-FH-2	CHAIT_12-A2 ABS		03/24/2014	CREDIT SUISSE		10,009,375	10,000,000	9,995,313	9,995,357		374		374		9,995,731		13,644	13,644	12,064	05/15/2019
161571-FJ-8	CHAIT_12-A3 ABS		02/24/2014	JPMORGAN CHASE & CO.		15,066,797	15,000,000	15,070,898	15,069,444		(7,133)		(7,133)		15,062,311		4,486	4,486	23,042	06/15/2017
161571-FL-3	CHAIT_12-A5 ABS		08/14/2014	Various		12,006,563	12,000,000	12,014,063	12,013,873		(497)		(497)		12,013,376		(6,814)	(6,814)	7,277	08/15/2017
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,409,651	1,491,477	1,076,434	1,023,944		385,706		385,706		1,409,651				20,897	03/25/2037
16208N-AC-9	CHATHAM LIGHT IIB CDO - CF - LOANS	E	03/06/2014	CRT CAPITAL GROUP		13,785,100	14,000,000	14,000,000	14,000,000						14,000,000		(214,900)	(214,900)	46,463	08/03/2019
16208N-AD-7	CHATHAM LIGHT IIC CDO - CF - LOANS	E	11/03/2014	SCHEDULED REDEMPTION		11,500,000	11,500,000	5,539,906	8,605,218		2,894,782		2,894,782		11,500,000				225,043	08/03/2019
16282F-AC-5	CHECKOUT HLDGS CORP TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		15,000	15,000	14,925			75		75		15,000				61	04/09/2021

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
165167-CD-7	CHESAPEAKE ENERGY CORP		04/24/2014	TENDER OFFER		4,168,000	4,000,000	4,490,000	4,133,430		(36,478)		(36,478)		4,096,955		71,045	71,045	382,833	02/15/2015
165167-CG-0	CHESAPEAKE ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,180,000	2,000,000	1,917,500	1,929,698		1,947		1,947		1,931,644		248,356	248,356	76,903	02/15/2021
165167-CK-1	CHESAPEAKE ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,315,625	1,250,000	1,257,813	1,256,997		(280)		(280)		1,256,717		58,908	58,908	19,783	06/15/2021
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL		04/24/2014	Various		4,000,000	4,000,000	3,936,564	3,935,162		64,838		64,838		4,000,000				187,972	12/02/2017
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		2,130,000	2,000,000	2,000,000	2,000,000						2,000,000		130,000	130,000	54,181	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		1,560,563	1,450,000	1,450,000	1,450,000						1,450,000		110,563	110,563	63,156	07/15/2022
165258-AB-0	CHESAPEAKE OIL OP/FIN		03/31/2014	LINCOLN BENEFIT LIFE		778,125	750,000	769,650	767,859		(1,035)		(1,035)		766,824		11,301	11,301	18,771	11/15/2019
166764-AB-6	CHEVRON CORP		05/29/2014	Various		36,178,940	38,000,000	38,000,000	38,000,000						38,000,000		(1,821,060)	(1,821,060)	372,679	12/05/2022
166764-AG-5	CHEVRON CORP		03/31/2014	LINCOLN BENEFIT LIFE		20,849,976	21,000,000	21,000,000	21,000,000						21,000,000		(150,024)	(150,024)	137,328	06/24/2020
166764-AH-3	CHEVRON CORP		06/02/2014	Various		13,531,041	13,500,000	13,500,000	13,500,000						13,500,000		31,041	31,041	167,129	06/24/2023
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2014	SCHEDULED REDEMPTION		687,162	687,162	687,162	685,867		1,295		1,295		687,162				55,591	09/30/2017
16937M-AB-1	CHINA DEVELOPMENT BANK	F	10/08/2014	MATURED		9,500,000	9,500,000	9,195,945	9,463,634		36,366		36,366		9,500,000				451,250	10/08/2014
12543K-AK-0	CHS COMMUNITY HEALTH SYS INC 2021 TLD		12/31/2014	SCHEDULED REDEMPTION		42,009	42,009	41,838			171		171		42,009				197	01/27/2021
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		12/31/2014	Various		4,199,564	4,216,667	4,198,552	4,199,082		466		466		4,199,548		16	16	39,950	01/25/2017
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.		03/31/2014	Various		18,356,060	18,000,000	18,000,000	18,000,000						18,000,000		356,060	356,060	409,733	03/15/2031
171340-AH-5	CHURCH & DWIGHT CO INC		05/29/2014	Various		19,284,830	20,000,000	20,007,400	20,006,572		(431)		(431)		20,006,141		(721,311)	(721,311)	337,014	10/01/2022
12669E-T3-0	CHWL 2003-39 A17 RMBS		03/31/2014	Various		1,595,738	1,592,770	1,515,309	1,571,122		1,273		1,273		1,572,395		23,343	23,343	25,706	05/25/2038
125509-BE-8	CIGNA CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,383,996	1,100,000	1,027,267	1,037,971		323		323		1,038,294		345,702	345,702	64,924	01/15/2033
125509-BJ-7	CIGNA CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,508,405	5,000,000	5,592,650	5,312,065		(23,122)		(23,122)		5,288,942		219,463	219,463	146,319	03/15/2017
125509-BN-8	CIGNA CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,456,743	7,000,000	6,983,010	6,987,442		390		390		6,987,832		468,911	468,911	90,174	12/15/2020
17275R-AC-6	CISCO SYSTEMS INC		03/31/2014	LINCOLN BENEFIT LIFE		2,184,300	2,000,000	1,986,520	1,995,928		451		451		1,996,379		187,921	187,921	66,917	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC		01/07/2014	CITIGROUP GLOBAL MARKETS		9,786,840	8,646,000	9,111,961	9,115,083		(2,158)		(2,158)		9,112,925		673,914	673,914	172,380	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC		03/31/2014	LINCOLN BENEFIT LIFE		13,169,940	12,000,000	12,523,560	12,384,343		(14,265)		(14,265)		12,370,078		799,862	799,862	379,733	01/15/2020
125581-GQ-5	CIT GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		1,919,375	1,850,000	1,851,875	1,851,665		(39)		(39)		1,851,626		67,749	67,749	58,069	08/15/2022
17302U-AJ-1	CITGO PETROLEUM CORP TERM B LOAN		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000				58	07/29/2021
12558M-AG-7	CITHE_02-1 RMBS		03/31/2014	Various		2,096,137	2,102,207	2,116,049	2,140,882		(3,058)		(3,058)		2,137,824		(41,687)	(41,687)	42,517	02/25/2030
172967-FH-9	CITIGROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		9,545,841	9,000,000	9,177,984	9,073,972		(9,161)		(9,161)		9,064,811		481,030	481,030	121,556	12/15/2015
172967-FW-6	CITIGROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		7,560,189	7,000,000	6,990,410	6,993,947		472		472		6,994,419		565,770	565,770	225,838	01/10/2017
172967-GL-9	CITIGROUP INC		03/31/2014	Various		9,698,175	10,000,000	9,976,300	9,978,042		443		443		9,978,485		(280,310)	(280,310)	185,625	03/01/2023
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS	F	12/27/2014	Various		5,896,024	5,800,000	5,800,000	5,800,000						5,800,000		96,024	96,024	214,912	12/27/2014
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C		03/31/2014	LINCOLN BENEFIT LIFE		5,267,580	5,000,000	4,568,400	4,879,238		17,512		17,512		4,896,749		370,831	370,831	158,050	08/23/2015
184496-AJ-6	CLEAN HARBORS INC		03/31/2014	LINCOLN BENEFIT LIFE		1,236,000	1,200,000	1,227,000	1,222,345		(1,100)		(1,100)		1,221,245		14,755	14,755	42,000	08/01/2020
184496-AL-1	CLEAN HARBORS INC		03/31/2014	LINCOLN BENEFIT LIFE		765,000	750,000	750,000	750,000						750,000		15,000	15,000	12,813	06/01/2021
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE		03/31/2014	LINCOLN BENEFIT LIFE		5,940,000	5,500,000	5,414,375	5,429,072		2,235		2,235		5,431,307		508,693	508,693	228,326	03/15/2020
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE		03/31/2014	Various		424,500	400,000	396,194			77		77		396,406		28,094	28,094	9,822	11/15/2022
18683K-AF-8	CLIFFS NATURAL RESOURCES		10/17/2014	MORGAN STANLEY		820,000	1,000,000	933,750			1,650		1,650		935,400		(115,400)	(115,400)	13,338	01/15/2018
189054-AR-0	CLOROX COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		10,417,380	10,000,000	9,983,000	9,994,400		742		742		9,995,142		422,238	422,238	147,917	11/01/2015
189054-AT-6	CLOROX COMPANY		05/29/2014	Various		14,761,400	15,000,000	14,952,450	14,957,840		1,455		1,455		14,959,295		(197,895)	(197,895)	291,444	09/15/2022
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		4,685,537	4,685,537	4,666,502	4,674,975		10,561		10,561		4,685,537				157,147	08/25/2037
17316D-AM-6	CMLTI_10-3 RMBS		03/31/2014	Various		1,633,673	1,586,270	1,576,851	1,581,435		351		351		1,581,787		51,886	51,886	27,975	08/25/2037
17316D-AV-6	CMLTI_10-3 RMBS		03/31/2014	Various		22,571,220	21,886,113	21,749,325	21,788,699		(27,369)		(27,369)		21,761,330		809,890	809,890	347,570	10/25/2035
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T		03/31/2014	LINCOLN BENEFIT LIFE		3,092,701	3,000,000	3,000,000	3,000,000						3,000,000		92,701	92,701	44,405	10/15/2017
125896-BK-5	CMS ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,614,923	3,250,000	3,239,893	3,241,360		213		213		3,241,573		373,350	373,350	89,357	03/15/2022
459284-AA-3	COCA COLA ENTERPRISES		03/31/2014	LINCOLN BENEFIT LIFE		30,536,880	30,000,000	29,889,600	29,961,010		5,617		5,617		29,966,627		570,253	570,253	347,083	09/15/2015
191085-AA-7	COCA-COLA AMATIL LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		35,522,200	35,000,000	34,964,650	34,993,689		1,869		1,869		34,995,558		526,642	526,642	470,799	11/02/2014
191216-BG-4	COCA-COLA CO		05/30/2014	CITIGROUP GLOBAL MARKETS		5,039,650	5,000,000	4,992,950	4,993,105		396		396		4,993,501		46,149	46,149	72,479	11/01/2020
191216-AR-1	COCA-COLA CO/THE		03/31/2014	LINCOLN BENEFIT LIFE		14,864,762	14,500,000	14,455,630	14,468,036		1,045		1,045		14,469,081		395,681	395,681	172,550	11/15/2020
191216-AV-2	COCA-COLA CO/THE		03/31/2014	LINCOLN BENEFIT LIFE		20,550,740	20,000,000	19,982,600	19,986,233		396		396		19,986,629		564,111	564,111	385,000	09/01/2021
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/31/2014	Various		6,461,915	5,463,112	5,463,112	5,463,112						5,463,112		998,803	998,803	102,462	06/10/2024
19122T-AE-9	COCA-COLA ENTERPRISES		03/31/2014	LINCOLN BENEFIT LIFE		2,000,682	2,000,000	1,976,420	1,981,295		540		540		1,981,835		18,847	18,847	40,083	08/19/2021
459284-AB-1	COCA-COLA ENTERPRISES		03/31/2014	LINCOLN BENEFIT LIFE		10,242,980	10,000,000	10,140,700	10,115,727		(3,986)		(3,986)		10,111,741		131,239	131,239	190,556	09/15/2020
21987B-AJ-7	CODELCO INC	F	03/31/2014	LINCOLN BENEFIT LIFE		7,119,231	7,000,000	6,593,048	6,947,385		16,368		16,368		6,963,753		155,478	155,478	153,319	10/15/2014
21987B-AP-3	CODELCO INC	F	03/31/2014	LINCOLN BENEFIT LIFE		21,626,850	21,500,000	21,277,105	21,318,044		4,959		4,959		21,323,003		303,847	303,847	342,507	11/03/2021
19416Q-DR-8	COLGATE-PALMOLIVE CO		03/31/2014	LINCOLN BENEFIT LIFE		14,558,914	14,500,000	13,941,295	14,079,203		13,644		13,644		14,092,847		466,066	466,066	178,229	11/01/2020
19416Q-EA-4	COLGATE-PALMOLIVE CO		03/31/2014	LINCOLN BENEFIT LIFE		18,957,792	21,000,000	20,692,770	20,730,395		6,761		6,761		20,737,155		(1,779,363)	(1,779,363)	273,000	02/01/2023
195869-AJ-1	COLONIAL PIPELINE CO		03/31/2014	LINCOLN BENEFIT LIFE		2,486,204	2,000,000	1,998,540	1,998,805		8		8		1,998,813		487,391	487,391	77,863	08/28/2032

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
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	03/31/2014	Various		20,578,908	20,814,187	19,190,681	20,199,516		138,146		138,146		20,337,662		241,246	241,246	45,545	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					10/21/2019
20030N-AB-7	COMCAST CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,706,393	4,500,000	4,729,635	4,532,367		(7,656)		(7,656)		4,524,710		181,682	181,682	208,000	01/15/2015
20030N-AJ-0	COMCAST CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,838,210	10,000,000	9,999,200	9,999,813		24		24		9,999,837		838,373	838,373	221,000	11/15/2015
20030N-BD-2	COMCAST CORP		03/31/2014	LINCOLN BENEFIT LIFE		19,769,820	20,000,000	19,982,800	19,985,038		385		385		19,985,423		(215,603)	(215,603)	444,444	07/15/2022
20030N-BH-3	COMCAST CORP		03/31/2014	LINCOLN BENEFIT LIFE		16,662,482	17,000,000	16,857,370	16,861,814		1,187		1,187		16,863,001		(200,519)	(200,519)	513,778	01/15/2033
14041N-DG-3	COMET_07-A1 ABS		02/28/2014	CREDIT SUISSE		9,934,375	10,000,000	9,932,031	9,932,338		3,592		3,592		9,935,931		(1,556)	(1,556)	4,527	11/15/2019
20047A-AE-0	COMM_04-LB2A CMBS		03/31/2014	Various		9,999,319	10,000,000	9,755,708	9,971,513		17,703		17,703		9,989,216		10,103	10,103	122,461	03/10/2039
201723-AH-6	COMMERCIAL METALS CO		03/31/2014	LINCOLN BENEFIT LIFE		419,063	375,000	383,906	381,647		(428)		(428)		381,219		37,843	37,843	17,333	07/15/2017
202795-HN-3	COMMONWEALTH EDISON		03/31/2014	LINCOLN BENEFIT LIFE		4,897,103	4,400,000	4,803,260	4,570,194		(15,415)		(15,415)		4,554,779		342,324	342,324	164,352	08/15/2016
202795-HU-7	COMMONWEALTH EDISON		03/31/2014	LINCOLN BENEFIT LIFE		12,610,730	11,000,000	11,174,700	11,106,169		(6,030)		(6,030)		11,100,139		1,510,591	1,510,591	347,356	03/15/2018
202795-HZ-6	COMMONWEALTH EDISON		03/03/2014	BARCLAYS		10,292,800	10,000,000	9,996,700	9,997,370		54		54		9,997,424		295,376	295,376	174,722	09/01/2021
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/31/2014	Various		5,250	5,250	5,232	5,230		20		20		5,250				22	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/31/2014	Various		3,500	3,500	3,491	3,489		11		11		3,500				8	01/23/2017
205768-AJ-3	COMSTOCK RESOURCES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,140,000	1,000,000	955,000	961,182		1,089		1,089		962,272		177,728	177,728	27,972	06/15/2020
205887-BE-1	CONAGRA FOODS INC		04/15/2014	MATURED		13,300,000	13,300,000	14,492,615	13,382,759		(82,759)		(82,759)		13,300,000				390,688	04/15/2014
205887-BR-2	CONAGRA FOODS INC		06/02/2014	Various		14,509,380	15,000,000	14,963,100	14,966,067		1,197		1,197		14,967,265		(457,885)	(457,885)	384,889	01/25/2023
20605P-AD-3	CONCHO RESOURCES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,303,125	1,250,000	1,250,000	1,250,000						1,250,000		53,125	53,125	34,375	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,560,000	1,500,000	1,500,000	1,500,000						1,500,000		60,000	60,000	41,250	04/01/2023
207597-EF-8	CONNECTICUT LIGHT & PWR		05/28/2014	BARCLAYS		4,796,900	5,000,000	4,967,550	4,970,322		1,232		1,232		4,971,553		(174,653)	(174,653)	110,069	01/15/2023
20822V-AB-1	CONNOLLY, LLC 1ST LIEN TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				47	05/14/2021
20825C-AS-3	CONOCOPHILLIPS		02/01/2014	MATURED		5,824,000	5,824,000	6,275,285	5,833,506		(9,506)		(9,506)		5,824,000				138,320	02/01/2014
20825C-AT-1	CONOCOPHILLIPS		03/31/2014	LINCOLN BENEFIT LIFE		2,064,656	2,000,000	2,153,260	2,033,127		(7,901)		(7,901)		2,025,225		39,431	39,431	65,422	01/15/2015
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-AA-4	CONOCOPHILLIPS COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		10,827,365	11,500,000	11,488,730	11,489,805		256		256		11,490,061		(662,696)	(662,696)	81,267	12/15/2022
20854P-AD-1	CONSOL ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		2,087,500	2,000,000	2,072,113	2,029,907		(3,066)		(3,066)		2,026,840		60,660	60,660	80,000	04/01/2017
20903E-AU-9	CONSOLIDATED COMM. INC. INITIAL TERM LOA		12/31/2014	SCHEDULED REDEMPTION		5,038	5,038	5,038							5,038				27	12/23/2020
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2014	SCHEDULED REDEMPTION		29,298	29,298	29,298	29,298						29,298				2,552	06/30/2022
209615-CA-9	CONSOLIDATED NATURAL GAS		12/01/2014	MATURED		3,000,000	3,000,000	2,990,580	2,998,932		1,068		1,068		3,000,000				150,000	12/01/2014
210518-CT-1	CONSUMERS ENERGY CO		03/31/2014	LINCOLN BENEFIT LIFE		4,884,645	5,000,000	4,999,550	4,999,616		10		10		4,999,626		(114,981)	(114,981)	53,833	05/15/2022
210797-AH-9	CONTINENTAL (UNITED) AIRLINES NEW TL B		12/31/2014	SCHEDULED REDEMPTION		42,500	42,500	42,875	42,890		(390)		(390)		42,500				672	04/01/2019
212015-AH-4	CONTINENTAL RESOURCES		03/31/2014	LINCOLN BENEFIT LIFE		2,100,000	2,000,000	2,010,000	2,008,123		(281)		(281)		2,007,842		92,158	92,158	54,444	09/15/2022
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2014	SCHEDULED REDEMPTION		934,753	934,753	931,014	931,873		2,880		2,880		934,753				44,401	07/12/2022
210795-QB-9	CONTL AIRLINES 2012-2 A ABS		03/31/2014	LINCOLN BENEFIT LIFE		10,100,000	10,000,000	10,000,000	10,000,000						10,000,000		100,000	100,000	168,889	04/29/2026
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		10/29/2014	Various		812,880	773,505	774,445	774,893		(1,388)		(1,388)		773,505		39,375	39,375	18,709	04/29/2022
219350-AS-4	CORNING INC		03/31/2014	LINCOLN BENEFIT LIFE		11,968,520	10,000,000	9,999,200	9,999,507		19		19		9,999,526		1,968,994	1,968,994	250,278	05/15/2019
219350-AU-9	CORNING INC		03/31/2014	LINCOLN BENEFIT LIFE		3,255,345	3,000,000	2,972,460	2,980,492		640		640		2,981,132		274,213	274,213	80,042	08/15/2020
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE		09/29/2014	Various		20,878,235	20,000,000	20,000,000	19,966,814		4,422		4,422		19,971,237		906,999	906,999	1,528,053	06/16/2017
222862-AH-7	COVENTRY HEALTH CARE INC		08/15/2014	MATURED		6,500,000	6,500,000	6,411,883	6,487,087		12,913		12,913		6,500,000				409,500	08/15/2014
22303Q-AL-4	COVIDIEN INTL FINANCE SA	E	03/31/2014	LINCOLN BENEFIT LIFE		4,264,556	4,000,000	3,995,200	3,996,668		113		113		3,996,781		267,775	267,775	49,467	06/15/2020
22303Q-AN-0	COVIDIEN INTL FINANCE SA	E	03/31/2014	LINCOLN BENEFIT LIFE		4,920,215	5,000,000	4,984,600	4,986,715		344		344		4,987,059		(66,844)	(66,844)	47,111	06/15/2022
22303Q-AP-5	COVIDIEN INTL FINANCE SA	E	03/31/2014	LINCOLN BENEFIT LIFE		4,738,035	5,000,000	4,988,650	4,989,260		248		248		4,989,507		(251,472)	(251,472)	43,431	06/15/2023
224044-BM-8	COX COMMUNICATIONS INC		03/31/2014	LINCOLN BENEFIT LIFE		1,321,977	1,279,000	1,322,371	1,287,502		(2,197)		(2,197)		1,285,305		36,672	36,672	20,524	12/15/2014
224044-BW-6	COX COMMUNICATIONS INC		03/31/2014	LINCOLN BENEFIT LIFE		23,484,475	25,000,000	24,961,500	24,965,094		845		845		24,965,940		(1,481,465)	(1,481,465)	239,236	12/15/2022
224044-CA-3	COX COMMUNICATIONS INC		03/31/2014	LINCOLN BENEFIT LIFE		13,689,630	15,000,000	14,934,000	14,937,740		1,429		1,429		14,939,168		(1,249,538)	(1,249,538)	111,854	06/30/2023
22237P-AC-7	CPMH 2005-1, A3 ABS		12/01/2014	SCHEDULED REDEMPTION		774,021	774,021	773,924	774,021						774,021				22,275	12/15/2035
22546Q-AA-5	CREDIT SUISSE NEW YORK	F	05/01/2014	MATURED		5,000,000	5,000,000	4,994,850	4,999,613		387		387		5,000,000				137,500	05/01/2014
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP		09/02/2014	EXCHANGE		350,000	350,000	350,000	350,000						350,000				17,507	03/01/2022
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		03/31/2014	LINCOLN BENEFIT LIFE		1,178,438	1,125,000	1,125,000	1,125,000						1,125,000		53,438	53,438	19,875	12/15/2020
226829-AA-7	CROCKETT COGENER		03/31/2014	Various		8,400,096	7,923,478	7,923,478	7,923,478						7,923,478		476,618	476,618	117,520	03/30/2025
22818V-AB-3	CROWN AMER/CAP CORP III		03/31/2014	LINCOLN BENEFIT LIFE		6,495,000	6,000,000	6,110,000	6,077,545		(3,307)		(3,307)		6,074,239		420,762	420,762	250,000	02/01/2021
228189-AB-2	CROWN AMERICAS LLC		03/31/2014	LINCOLN BENEFIT LIFE		620,750	650,000	631,564	631,750		407		407		632,157		(11,407)	(11,407)	20,800	01/15/2023
22822R-AP-5	CROWN CASTLE TOWERS LLC ABS		04/15/2014	CALLED @ 100.99651150		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				50,084	01/15/2035
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		03/19/2014	TENDER OFFER		6,195,480	6,074,000	6,457,090	6,242,135		(17,577)		(17,577)		6,224,558		(29,078)	(29,078)	502,666	02/15/2018
22541S-2U-1	CSFB 2004-C5, AJ CMBS		11/01/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,025,000	5,002,244		(2,244)		(2,244)		5,000,000				215,139	11/15/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2014	SCHEDULED REDEMPTION		659,575	804,564	587,847	599,595		59,980		59,980		659,575				29,032	04/25/2036
225470-AS-2	CSFB 2005-C5, AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		13,187,954	12,600,000	11,855,320	13,187,170		(82,443)		(82,443)		13,104,728		83,226	83,226	214,200	08/15/2038
22541S-2S-6	CSFB_04-C5 CMBS		09/01/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,900,037	4,992,853		7,147		7,147		5,000,000				160,287	11/15/2037

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
225470-G8-9	CSMC 2006-3 5A5 RMBS		12/01/2014	Various		556,007	653,583	544,045	447,141		111,504	2,638	108,866		556,007				16,264	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,235,694	1,235,694	1,259,250	1,247,330		(11,636)		(11,636)		1,235,694				44,064	09/26/2037
12642Y-FC-3	CSMC_09-16R RMBS		03/31/2014	Various		4,184,055	4,014,754	4,107,595	4,069,418		(6,653)		(6,653)		4,062,765		121,291	121,291	77,231	07/26/2037
12644J-AE-5	CSMC_10-10R RMBS		12/01/2014	SCHEDULED REDEMPTION		2,008,921	2,008,921	2,023,360	2,016,588		(7,668)		(7,668)		2,008,921				80,489	03/26/2037
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		12/31/2014	SCHEDULED REDEMPTION		426,145	426,145	426,145	426,145						426,145				19,819	09/30/2038
12646R-AB-1	CST BRANDS INC		11/04/2014	Various		4,455,000	4,500,000	4,526,487	4,509,587		(3,182)		(3,182)		4,523,192		(68,192)	(68,192)	183,750	05/01/2023
126408-GM-9	CSX CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,248,288	8,000,000	8,636,000	8,347,165		(18,582)		(18,582)		8,328,583		919,705	919,705	272,222	03/15/2018
126408-GT-4	CSX CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,243,117	7,000,000	7,117,250	7,090,286		(2,938)		(2,938)		7,087,348		155,769	155,769	108,636	10/30/2020
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2014	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,948		1,092		1,092		107,040				9,387	08/01/2017
231516-AA-3	CURTIS PALMER INC		07/15/2014	MATURED		20,000,000	20,000,000	19,924,400	19,994,723		5,277		5,277		20,000,000				1,180,000	07/15/2014
126650-BH-2	CVS CAREMARK CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,655,395	5,000,000	5,343,350	5,172,278		(11,734)		(11,734)		5,160,543		494,852	494,852	95,833	06/01/2017
126650-BJ-8	CVS CAREMARK CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,910,928	3,200,000	3,613,504	3,558,179		(4,715)		(4,715)		3,553,464		357,464	357,464	66,667	06/01/2027
126650-BU-3	CVS CAREMARK CORP		03/31/2014	LINCOLN BENEFIT LIFE		6,425,090	5,850,000	5,821,043	5,829,978		676		676		5,830,653		594,437	594,437	102,659	05/18/2020
126650-BW-9	CVS CAREMARK CORP		03/31/2014	LINCOLN BENEFIT LIFE		26,617,325	25,000,000	24,671,000	24,744,623		7,416		7,416		24,752,038		1,865,287	1,865,287	389,583	05/15/2021
126650-BE-9	CVS CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,556,645	5,000,000	5,184,550	5,032,951		(2,933)		(2,933)		5,030,018		526,627	526,627	192,257	08/15/2016
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		12/10/2014	SCHEDULED REDEMPTION		240,265	240,265	240,265	240,265						240,265				10,912	01/10/2024
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2014	Various		20,526,281	18,579,428	18,579,428	20,606,403		(162,194)		(162,194)		20,444,208		82,073	82,073	353,655	01/10/2028
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS		03/31/2014	Various		10,062,062	9,967,598	9,948,908	9,962,016		315		315		9,962,332		99,730	99,730	178,621	07/25/2034
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		03/31/2014	Various		1,464,411	1,477,881	1,480,191	1,478,236		(93)		(93)		1,478,143		(13,732)	(13,732)	2,410	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2014	SCHEDULED REDEMPTION		157,420	157,420	152,919	153,183		4,237		4,237		157,420				5,382	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,676,785	2,676,785	2,455,242	2,342,357		334,428		334,428		2,676,785				94,975	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2014	SCHEDULED REDEMPTION		667,628	923,827	828,030	697,236		(29,608)		(29,608)		667,628				448,699	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS		12/25/2014	SCHEDULED REDEMPTION		1,181,547	1,405,020	922,998	913,481		268,066		268,066		1,181,547				591,034	08/25/2037
02151L-AA-4	CWALT_07-20 RMBS		03/31/2014	Various		8,696,702	13,250,747	7,861,511	7,609,704		(8,993)		(8,993)		7,600,712		1,095,991	1,095,991	22,958	08/25/2047
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		03/31/2014	Various		1,851,689	1,828,383	1,811,242	1,824,191		534		534		1,824,725		26,963	26,963	26,889	07/25/2033
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		03/31/2014	Various		1,148,827	1,129,508	1,141,773	1,133,020		(518)		(518)		1,132,502		16,325	16,325	16,811	01/25/2019
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,428,800	1,567,844	1,198,295	1,257,553		171,248		171,248		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
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,364,316	2,791,740	2,299,526	2,310,960		53,356		53,356		2,364,316				1,236,375	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		788,777	880,178	705,618	626,030		162,746		162,746		788,777				29,648	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS		12/25/2014	SCHEDULED REDEMPTION		28,208	28,208	28,157	28,573		(364)		(364)		28,208				147	03/25/2035
126670-CK-2	CWL 2005-11, AF5A RMBS		03/31/2014	Various		9,612,156	12,000,000	10,534,113	10,591,620		(7,386)	214,134	(221,520)		10,370,100		(757,944)	(757,944)	204,031	02/25/2036
126670-CL-0	CWL 2005-11, AF6 RMBS		03/31/2014	Various		13,705,853	14,327,588	14,146,554	14,060,177		(845)		(845)		14,059,332		(353,480)	(353,480)	234,143	02/25/2036
126670-GS-1	CWL 2005-13, AF5 RMBS		03/31/2014	LINCOLN BENEFIT LIFE		7,550,360	10,000,000	6,872,008	6,579,686		(25,497)		(25,497)		6,554,189		996,171	996,171	166,374	10/25/2041
126670-TG-3	CWL 2006-1, AF5 RMBS		03/31/2014	Various		6,904,450	10,000,000	7,298,227	7,078,015		(30,267)	166,908	(197,175)		6,880,840		23,610	23,610	179,430	09/25/2041
126670-TH-1	CWL 2006-1, AF6 RMBS		03/31/2014	Various		6,708,501	6,765,990	6,330,315	6,180,425		(5,436)		(5,436)		6,174,989		533,511	533,511	119,622	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2014	Various		919,479	1,176,945	993,878	970,969		(26,419)	25,071	(51,491)		919,479				228,926	08/27/2046
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		978,507	978,507	978,486	978,497		10		10		978,507				265,506	04/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS		03/31/2014	Various		5,748,696	6,650,026	6,649,561	5,306,176	1,376,214	(2,073)		1,374,141		6,680,317		(931,620)	(931,620)	129,112	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,175,798	2,175,798	2,175,773	2,175,786		12		12		2,175,798				425,491	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,200,269	2,200,269	2,200,174	2,200,273		(4)		(4)		2,200,269				439,532	05/26/2037
12670-GT-9	CWL_05-13 RMBS		03/31/2014	Various		2,889,951	3,317,415	2,891,374	2,795,622		(1,674)	3,991	(5,665)		2,789,957		99,994	99,994	54,968	02/25/2036
12669R-AC-1	CWL_07-S1 RMBS		03/31/2014	Various		7,917,876	8,550,034	8,549,616	8,597,266		500		500		8,597,767		(679,890)	(679,890)	164,192	11/25/2036
233851-AF-1	DAIMLER FINANCE NA LLC	R	03/31/2014	LINCOLN BENEFIT LIFE		3,148,599	3,000,000	2,971,050	2,976,727		647		647		2,977,374		171,225	171,225	63,292	09/15/2021
235825-AA-4	DANA HOLDING CORP		12/09/2014	Various		5,753,875	5,500,000	5,573,750	5,542,366		(5,394)		(5,394)		5,536,972		216,903	216,903	369,597	02/15/2019
235851-AM-4	DANAHER CORP		05/30/2014	BARCLAYS		20,556,566	19,100,000	20,248,770	20,002,313		(45,803)		(45,803)		19,956,510		600,056	600,056	333,136	06/23/2021
237194-AJ-4	DARDEN RESTAURANTS INC		03/26/2014	Various		9,863,840	10,000,000	9,960,100	9,967,478		671		671		9,968,150		(104,310)	(104,310)	181,500	10/15/2021
237194-AK-1	DARDEN RESTAURANTS INC		08/08/2014	TENDER OFFER		12,448,523	12,833,000	12,824,526	12,825,421		448		448		12,825,869		(377,345)	(377,345)	715,778	11/01/2022
237264-AA-4	DARLING INGREDIENTS INC		09/16/2014	EXCHANGE		8,265,120	8,200,000	8,272,500	8,272,500		(7,380)		(7,380)		8,265,120				310,974	01/15/2022
23918K-AL-2	DAVITA INC		06/24/2014	Various		8,687,969	8,375,000	8,492,500	8,447,499		(5,943)		(5,943)		8,441,556		246,413	246,413	395,665	11/01/2018
23918K-AM-0	DAVITA INC		03/31/2014	LINCOLN BENEFIT LIFE		4,750,994	4,435,000	4,448,300	4,443,432		(491)		(491)		4,442,941		308,052	308,052	122,424	11/01/2020
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		06/13/2014	SCHEDULED REDEMPTION		2,910,000	2,910,000	2,925,190	2,924,807		(14,807)		(14,807)		2,910,000				59,586	10/20/2016
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		03/31/2014	Various		1,739,603	1,732,500	1,718,118	1,717,557		606		606		1,718,163		21,440	21,440	17,517	11/01/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2014	SCHEDULED REDEMPTION		658,288	658,288	658,288	658,288						658,288				40,820	11/30/2023
23307*-AC-6	DC ARENA LP		11/30/2014	Various		5,510,984	5,113,765	4,906,618	4,965,049		5,704		5,704		4,970,752		540,231	540,231	161,378	11/30/2023
G2613@-AA-4	DCC CORPORATE SERVICES GTD SR NTS	F	04/19/2014	Various		23,010,710	23,000,000	22,828,573	22,990,654		9,346		9,346		23,000,000		10,710	10,710	629,760	04/19/2014
244199-BE-4	DEERE & COMPANY		05/27/2014	CITIGROUP GLOBAL MARKETS		9,720,100	10,000,000	9,974,600	9,978,149		963		963		9,979,112		(259,012)	(259,012)	124,222	06/08/2022

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
24468#-AD-3	DEFIANCE METAL 14% SR SUB NTS (HANCOCK M		05/30/2014	CALLED @ 100.00000000		21,895	21,895	20,674	21,603		38		38		21,640		255	255	1,354	09/21/2016
24468#-AC-5	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES		05/30/2014	CALLED @ 100.00000000		778,761	778,761	715,640	769,331		1,239		1,239		770,570		8,191	8,191	41,274	09/21/2016
24521Q-AC-6	DEL MONTE CORP (BIG HEART PET) TLB		12/31/2014	SCHEDULED REDEMPTION		10,460	10,460	10,444			17		17		10,460				93	03/09/2020
24521Q-AB-8	DEL MONTE FOODS CO. INITIAL TERM LOAN		02/24/2014	Various		1,392,485	1,394,694	1,392,364	1,392,406		77		77		1,392,483		2	2	8,523	03/08/2018
247131-AF-2	DELPHI FINANCIAL GROUP		03/31/2014	LINCOLN BENEFIT LIFE		4,711,204	4,000,000	3,999,800	3,999,861		5		5		3,999,866		711,338	711,338	210,875	01/31/2020
247367-BH-7	DELTA AIR LINES 2007-1 A ABS		03/31/2014	Various		3,933,027	3,363,748	3,557,164	3,520,320		(5,607)		(5,607)		3,514,714		418,313	418,313	146,155	02/10/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		03/31/2014	LINCOLN BENEFIT LIFE		8,439,530	7,742,688	7,742,688	7,742,688						7,742,688		696,842	696,842	136,271	11/23/2020
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2014	SCHEDULED REDEMPTION		657,632	657,632	657,632	657,632						657,632				40,773	01/02/2020
24821V-AA-6	DENALI BORROWER LLC		09/26/2014	JPMORGAN CHASE & CO.		1,030,000	1,000,000	1,000,000	1,000,000						1,000,000		30,000	30,000	55,313	10/15/2020
247916-AC-3	DENBURY RESOURCES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,040,813	975,000	975,000	975,000						975,000		65,813	65,813	39,020	08/15/2021
24823U-AG-3	DENBURY RESOURCES INC		04/30/2014	TENDER OFFER		908,700	848,000	936,770	905,364		(6,468)		(6,468)		898,896		9,803	9,803	74,995	02/15/2020
24823U-AH-1	DENBURY RESOURCES INC		12/31/2014	STERNE AGEE CLEARING INC.		2,602,500	3,000,000	2,911,250	2,916,559		7,121		7,121		2,923,680		(321,180)	(321,180)	204,656	07/15/2023
250847-EJ-5	DETROIT EDISON COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		4,811,880	5,000,000	4,992,200	4,993,263		179		179		4,993,441		(181,561)	(181,561)	39,014	06/15/2022
34487@-AA-7	DETROIT LIONS, INC SR SEC NT SER 2012-A		10/21/2014	PRINCIPAL PAYDOWN		9,999,996	9,999,996	10,923,196	10,556,249		(208,921)		(208,921)		10,347,329		(347,333)	(347,333)	1,482,430	12/02/2015
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	03/31/2014	LINCOLN BENEFIT LIFE		3,277,587	3,000,000	2,844,240	2,955,237		4,686		4,686		2,959,922		317,665	317,665	90,083	03/23/2016
25179M-AP-8	DEVON ENERGY CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		7,386,893	7,500,000	7,455,600	7,461,881		993		993		7,462,874		(75,981)	(75,981)	92,083	05/15/2022
253651-A#-0	DIEBOLD, INC. 10YR / 2016		03/31/2014	LINCOLN BENEFIT LIFE		10,677,761	10,000,000	10,000,000	10,000,000						10,000,000		677,761	677,761	207,778	03/02/2016
25389M-AD-1	DIGITALGLOBE INC		03/31/2014	LINCOLN BENEFIT LIFE		2,616,875	2,650,000	2,643,375	2,643,926		179		179		2,644,105		(27,230)	(27,230)	92,750	02/01/2021
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		20,000	20,000	20,150	20,158		(158)		(158)		20,000				303	01/31/2020
25459H-BF-1	DIRECTV HOLDINGS/FING		03/31/2014	LINCOLN BENEFIT LIFE		4,947,695	5,000,000	4,997,900	4,998,224		46		46		4,998,270		(50,575)	(50,575)	103,444	03/15/2022
25470D-AF-6	DISCOVERY COMMUNICATIONS		03/31/2014	LINCOLN BENEFIT LIFE		3,901,104	4,000,000	3,966,680	3,971,357		743		743		3,972,101		(70,997)	(70,997)	49,867	05/15/2022
25470X-AP-0	DISH DBS CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,930,938	1,850,000	1,850,000	1,850,000						1,850,000		80,938	80,938	39,313	04/01/2018
25470X-AQ-8	DISH DBS CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,928,625	1,850,000	1,850,000	1,850,000						1,850,000		78,625	78,625	39,505	05/01/2020
75524E-AL-2	DJO FINANCE (AKA REABLE) TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		33,153	33,153	33,017	28,851		153		153		33,153				236	09/15/2017
251563-CG-5	DMSI_04-1 RMBS		03/31/2014	Various		219,941	210,816	204,657	205,318		93		93		205,411		14,530	14,530	3,850	09/25/2033
25158J-AA-3	DMSI_10-RS1 RMBS		03/31/2014	Various		17,384,032	16,493,804	16,658,742	16,590,322		(8,769)		(8,769)		16,581,552		802,480	802,480	323,020	10/25/2035
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
257469-AC-0	DOMINION RESOURCES INC		09/15/2014	MATURED		25,750,000	25,750,000	28,969,323	26,050,711		(300,711)		(300,711)		25,750,000				1,852,713	09/15/2014
25809P-AD-6	DOOSAN INFRACORE INTL TERM LOAN B		12/31/2014	SCHEDULED REDEMPTION		122,885	122,885	122,270			614		614		122,885				881	05/28/2021
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		12/31/2014	Various		1,341,150	1,341,150	1,333,814	1,333,146		8,004		8,004		1,341,150				80,641	04/18/2018
260543-CF-8	DOW CHEMICAL CO/THE		03/31/2014	LINCOLN BENEFIT LIFE		5,236,355	5,000,000	5,241,450	5,193,047		(6,332)		(6,332)		5,186,716		49,639	49,639	77,917	11/15/2021
256882-AB-7	DPL INC		03/31/2014	LINCOLN BENEFIT LIFE		2,106,000	1,950,000	1,950,000	1,950,000						1,950,000		156,000	156,000	58,446	10/15/2016
26138E-AH-2	DR PEPPER SNAPPLE GROUP		03/31/2014	LINCOLN BENEFIT LIFE		5,853,175	5,000,000	5,130,600	5,068,683		(3,462)		(3,462)		5,065,221		787,954	787,954	142,083	05/01/2018
26138E-AP-4	DR PEPPER SNAPPLE GROUP		03/31/2014	LINCOLN BENEFIT LIFE		13,836,886	14,000,000	13,945,550	13,955,716		1,240		1,240		13,956,956		(120,070)	(120,070)	169,244	11/15/2021
261608-AD-5	DRESSER-RAND GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		3,202,500	3,000,000	3,000,000	3,000,000						3,000,000		202,500	202,500	81,250	05/01/2021
26249W-AE-5	DRYDEN XI B CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		18,884,800	20,000,000	20,000,000	20,000,000						20,000,000		(1,115,200)	(1,115,200)	87,960	04/12/2020
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS	E	03/06/2014	JPMORGAN CHASE & CO.		5,811,000	6,000,000	6,000,000	6,000,000						6,000,000		(189,000)	(189,000)	21,624	10/20/2020
23334B-AA-2	DTE ENERGY CNTR		10/31/2014	SCHEDULED REDEMPTION		1,443,750	1,443,750	1,490,223	1,472,378		(28,628)		(28,628)		1,443,750				107,675	04/30/2024
233331-AN-7	DTE ENERGY COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		5,041,455	5,000,000	5,000,000	5,000,000						5,000,000		41,455	41,455	144,028	05/15/2014
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	10/14/2014	SCHEDULED REDEMPTION		4,576,167	4,576,167	3,901,182	4,350,038		226,129		226,129		4,576,167				17,911	01/11/2021
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS	E	11/14/2014	SCHEDULED REDEMPTION		4,632,656	4,632,656	3,683,230	4,210,971		421,686		421,686		4,632,656				18,190	11/14/2021
26442C-AK-0	DUKE ENERGY CAROLINAS		03/31/2014	LINCOLN BENEFIT LIFE		16,023,855	15,000,000	15,893,550	15,704,982		(21,100)		(21,100)		15,683,881		339,974	339,974	172,250	06/15/2021
26441C-AC-9	DUKE ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		15,239,415	15,000,000	15,269,805	15,042,962		(15,082)		(15,082)		15,027,880		211,535	211,535	322,583	09/15/2014
26483E-AE-0	DUN & BRADSTREET CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,246,200	10,000,000	9,964,700	9,986,113		1,811		1,811		9,987,924		258,276	258,276	108,611	11/15/2015
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN		06/30/2014	MATURED		22,061	22,061	22,061	22,061						22,061				1,471	06/30/2014
26507#-AA-7	DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK		08/15/2014	PRINCIPAL PAYDOWN		419,156	419,156	380,839	412,871		2,071		2,071		414,942		4,214	4,214	47,402	10/31/2015
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		01/09/2014	JEFFERIES & COMPANY, INC.		1,190,250	1,150,000	1,150,000	1,150,000						1,150,000		40,250	40,250	19,893	09/15/2021
266233-AC-9	DUQUENSE LIGHT HLDGS INC		03/31/2014	LINCOLN BENEFIT LIFE		4,656,588	4,000,000	3,970,880	3,978,519		643		643		3,979,162		677,426	677,426	139,378	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS		03/31/2014	LINCOLN BENEFIT LIFE		6,308,435	5,550,000	5,970,801	5,904,220		(9,248)		(9,248)		5,894,971		413,464	413,464	109,150	12/01/2021
263534-BN-8	E.I. DU PONT DE NEMOURS		04/30/2014	MATURED		5,000,000	5,000,000	4,969,050	4,998,694		1,306		1,306		5,000,000				121,875	04/30/2014
263534-CB-3	E.I. DU PONT DE NEMOURS		03/31/2014	LINCOLN BENEFIT LIFE		10,484,470	10,000,000	9,503,200	9,627,760		11,466		11,466		9,639,226		845,244	845,244	257,778	01/15/2021
263534-CK-3	E.I. DU PONT DE NEMOURS		05/28/2014	Various		19,050,840	20,000,000	19,993,000	19,993,540		177		177		19,993,716		(942,876)	(942,876)	369,833	02/15/2023
269871-AA-7	EAGLE SPINCO INC		06/30/2014	EXCHANGE		968,502	1,000,000	965,000	966,565		1,959		1,959		968,524		(22)	(22)	40,469	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		4,185	4,185	4,185	4,185						4,185				26	01/28/2017
277432-AJ-9	EASTMAN CHEMICAL CO		03/31/2014	LINCOLN BENEFIT LIFE		5,165,520	5,000,000	4,994,200	4,997,634		296		296		4,997,929		167,591	167,591	44,167	12/15/2015
277432-AN-0	EASTMAN CHEMICAL CO		03/31/2014	LINCOLN BENEFIT LIFE		9,925,160	10,000,000	9,922,400	9,932,564		1,671		1,671		9,934,235		(9,075)	(9,075)	226,000	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
278642-AE-3	EBAY INC		03/31/2014	LINCOLN BENEFIT LIFE		4,746,470	5,000,000	4,993,450	4,994,292		150		150		4,994,442		(247,972)	(247,972)	92,444	07/15/2022
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		10/01/2014	SCHEDULED REDEMPTION		81,395	81,395	81,395	81,395						81,395				2,275	10/01/2025
48003#-AH-5	EDWARD JONES SUB NTS		03/31/2014	LINCOLN BENEFIT LIFE		2,530,834	2,500,000	2,500,000	2,500,000						2,500,000		30,834	30,834	55,484	06/12/2014
263534-BY-4	EI DU PONT DE NEMOUR & C		03/31/2014	LINCOLN BENEFIT LIFE		10,212,290	10,000,000	9,975,700	9,994,794		1,240		1,240		9,996,035		216,255	216,255	231,111	01/15/2015
28336L-BV-0	EL PASO CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,291,870	3,000,000	3,247,500	3,174,290		(6,498)		(6,498)		3,167,792		124,078	124,078	106,167	09/15/2020
28370T-AA-7	EL PASO PIPELINE PART OP		03/31/2014	LINCOLN BENEFIT LIFE		1,516,583	1,325,000	1,325,000	1,325,000						1,325,000		191,583	191,583	43,063	04/01/2020
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('		05/15/2014	MATURED		2,271,667	2,271,667	2,271,667	2,296,460		(24,793)		(24,793)		2,271,667				70,081	05/15/2014
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018	F	03/31/2014	LINCOLN BENEFIT LIFE		8,447,120	8,000,000	8,000,000	8,000,000						8,000,000		447,120	447,120	126,964	12/15/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201	F	03/31/2014	LINCOLN BENEFIT LIFE		33,100,851	31,834,170	31,461,879	32,652,952		(102,971)		(102,971)		32,549,982		550,870	550,870	486,479	12/15/2015
291011-BE-3	EMERSON ELECTRIC CO		05/27/2014	Various		9,625,985	10,000,000	9,956,500	9,959,826		1,298		1,298		9,961,124		(335,139)	(335,139)	186,302	02/15/2023
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	11/25/2014	SCHEDULED REDEMPTION		829,605	829,605	829,605	829,605						829,605				39,316	05/25/2025
29250N-AC-9	ENBRIDGE INC	A	03/31/2014	LINCOLN BENEFIT LIFE		15,569,827	15,406,000	17,081,094	15,642,739		(129,918)		(129,918)		15,512,821		57,006	57,006	263,100	06/15/2014
292506-AA-0	ENCANA HLDINGS FIN CORP	A	04/28/2014	CALLED @ 100.04600000		20,000,000	20,000,000	19,922,800	19,996,654		3,263		3,263		19,999,916		84	84	579,533	05/01/2014
29271L-AB-0	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		29,995		29,995							29,995					07/15/2019
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		05/31/2014	DISTRIBUTION		61,631		61,631							61,631					01/15/2022
29264D-AJ-0	ENDO PHARMA 2011 TERM B LOAN		02/28/2014	SCHEDULED REDEMPTION		129,750	129,750	129,750	129,750						129,750				851	06/17/2018
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		05/06/2014	Various		6,041,306	5,885,000	5,975,581	5,941,881		(4,423)		(4,423)		5,922,746		118,561	118,561	322,104	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/06/2014	EXCHANGE		4,606,839	4,325,000	4,676,000	4,625,940		(18,949)		(18,949)		4,606,991		(152)	(152)	264,276	01/15/2022
29265N-AS-7	ENERGEN CORP		03/31/2014	LINCOLN BENEFIT LIFE		13,913,298	14,000,000	14,430,680	14,401,903		(11,280)		(11,280)		14,390,622		(477,324)	(477,324)	377,708	09/01/2021
29266R-L#-3	ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007		03/31/2014	LINCOLN BENEFIT LIFE		34,120,001	30,000,000	29,755,784	29,881,706		6,866		6,866		29,888,571		4,231,429	4,231,429	906,083	10/15/2017
29273R-AH-2	ENERGY TRANSFER PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		11,614,550	10,000,000	11,235,400	10,855,841		(43,361)		(43,361)		10,812,480		802,070	802,070	502,500	07/01/2018
29273R-AS-8	ENERGY TRANSFER PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		10,521,280	11,000,000	10,988,890	10,989,773		240		240		10,990,012		(468,732)	(468,732)	264,000	02/01/2023
26874R-AA-6	ENI SPA	F	03/31/2014	LINCOLN BENEFIT LIFE		3,515,097	3,400,000	3,341,289	3,351,421		1,548		1,548		3,352,968		162,128	162,128	70,550	10/01/2020
29348Q-AA-0	ENOGEX LLC		03/31/2014	LINCOLN BENEFIT LIFE		4,060,336	4,000,000	3,990,720	3,998,851		532		532		3,999,383		60,954	60,954	195,556	07/15/2014
29364D-AQ-3	ENTERGY ARKANSAS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,239,125	5,000,000	4,998,550	4,998,936		33		33		4,998,969		240,156	240,156	117,708	02/15/2021
29365P-AN-2	ENTERGY GULF STATES LA		03/31/2014	LINCOLN BENEFIT LIFE		5,661,560	5,000,000	4,766,050	4,869,842		6,526		6,526		4,876,367		785,193	785,193	125,000	05/01/2018
29364W-AF-5	ENTERGY LOUISIANA HOLDINGS		07/24/2014	CALLED @ 100.00000000		5,000,000	5,000,000	4,999,800	4,999,825		2		2		4,999,827		173	173	282,625	09/01/2035
29364P-AN-3	ENTERGY NEW ORLEANS INC		03/31/2014	LINCOLN BENEFIT LIFE		9,531,990	10,000,000	9,968,700	9,970,060		657		657		9,970,717		(438,727)	(438,727)	303,333	07/01/2023
76823#-AQ-4	ENTERGY/SYSTEM ENERGY RESOURCES/RIVER FU		03/31/2014	LINCOLN BENEFIT LIFE		5,227,181	5,000,000	5,000,000	5,000,000						5,000,000		227,181	227,181	122,886	04/15/2015
293791-AN-9	ENTERPRISE PRODUCTS OPER		10/15/2014	MATURED		16,000,000	16,000,000	15,761,980	16,021,048		(21,048)		(21,048)		16,000,000				896,000	10/15/2014
29379V-AR-4	ENTERPRISE PRODUCTS OPER		03/31/2014	LINCOLN BENEFIT LIFE		8,781,230	8,500,000	8,630,340	8,540,632		(7,068)		(7,068)		8,533,564		247,667	247,667	104,833	06/01/2015
29379V-AZ-6	ENTERPRISE PRODUCTS OPER		03/31/2014	LINCOLN BENEFIT LIFE		14,631,510	15,000,000	14,986,200	14,987,128		299		299		14,987,427		(355,917)	(355,917)	273,583	03/15/2023
Q3535#-AE-6	ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM	F	03/31/2014	LINCOLN BENEFIT LIFE		21,261,516	20,000,000	20,000,000	20,000,000						20,000,000		1,261,516	1,261,516	720,883	07/12/2021
26875P-AH-4	EOG RESOURCES INC		03/31/2014	LINCOLN BENEFIT LIFE		15,458,910	15,000,000	14,960,400	14,983,473		1,940		1,940		14,985,413		473,497	473,497	250,000	02/01/2016
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL		03/31/2014	LINCOLN BENEFIT LIFE		1,331,667	1,333,333	1,352,379	1,351,106		(943)		(943)		1,350,163		(18,497)	(18,497)	15,944	05/24/2018
26881L-AF-9	EP MINERALS LLC TERM LOAN		11/28/2014	SCHEDULED REDEMPTION		16,250	16,250	16,169			81		81		16,250					08/20/2020
294396-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2014	Various		1,639,572	1,573,500	1,714,073	1,660,865		(33,787)		(33,787)		1,627,078		12,495	12,495	81,686	02/28/2016
29444U-AK-2	EQUINIX INC		12/22/2014	CALLED @ 112.52870130		750,000	750,000	806,250	795,491		(7,170)		(7,170)		788,321		(38,321)	(38,321)	169,361	07/15/2021
26882P-AT-9	ERAC USA FINANCE COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		21,557,340	20,000,000	19,938,800	19,957,894		5,359		5,359		19,963,253		1,594,087	1,594,087	445,778	11/15/2015
26884T-AH-5	ERAC USA FINANCE LLC		05/29/2014	JPMORGAN CHASE & CO.		13,887,300	14,000,000	13,956,320	13,960,877		1,630		1,630		13,962,508		(75,208)	(75,208)	292,600	10/15/2022
294829-AA-4	ERICSSON LM	F	03/31/2014	LINCOLN BENEFIT LIFE		10,214,730	10,000,000	9,958,500	9,964,194		899		899		9,965,094		249,636	249,636	155,833	05/15/2022
28108P-AB-2	ESLFT 2012-A AT ABS		10/01/2014	SCHEDULED REDEMPTION		106,254	106,254	106,254	106,254						106,254				2,889	10/01/2025
29736R-AE-0	ESTEE LAUDER CO INC		05/27/2014	BARCLAYS		14,216,100	15,000,000	14,986,650	14,988,346		507		507		14,988,854		(772,754)	(772,754)	279,062	08/15/2022
29736R-AF-7	ESTEE LAUDER CO INC		03/31/2014	LINCOLN BENEFIT LIFE		6,131,811	7,000,000	6,969,690	6,970,490		146		146		6,970,636		(838,825)	(838,825)	162,594	08/15/2042
26924X-AE-5	ETRVM_04-1 ABS		03/31/2014	Various		6,443,469	6,427,024	6,423,978	6,426,904		65		65		6,426,969		16,500	16,500	88,933	11/07/2031
Q3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 2009 TRANS	F	03/31/2014	LINCOLN BENEFIT LIFE		10,199,627	10,000,000	10,000,000	10,000,000						10,000,000		199,627	199,627	282,208	09/16/2014
30204N-AC-4	EXGEN TEXAS POWER LLC TL		12/31/2014	SCHEDULED REDEMPTION		2,778	2,778	2,750			28		28		2,778				43	09/18/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2014	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2014	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,427,014		1,557		1,557		1,428,571				69,286	01/31/2015
30216H-AB-5	EXPORT IMPORT BANK CHINA	F	03/31/2014	LINCOLN BENEFIT LIFE		10,468,470	10,000,000	10,782,300	10,241,031		(38,017)		(38,017)		10,203,014		265,456	265,456	338,542	07/21/2015
30219G-AD-0	EXPRESS SCRIPTS HOLDING		03/31/2014	LINCOLN BENEFIT LIFE		32,059,270	31,000,000	30,751,433	30,806,648		14,863		14,863		30,821,511		1,237,759	1,237,759	515,719	02/15/2017
30219G-AE-8	EXPRESS SCRIPTS HOLDING		03/31/2014	LINCOLN BENEFIT LIFE		10,867,810	10,000,000	9,922,661	9,929,468		1,854		1,854		9,931,323		936,487	936,487	179,444	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING		03/31/2014	LINCOLN BENEFIT LIFE		10,235,030	10,000,000	9,801,429	9,818,833		4,720		4,720		9,823,553		411,477	411,477	244,833	02/15/2022
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN		03/31/2014	LINCOLN BENEFIT LIFE		13,937,680	13,000,000	13,000,000	13,000,000						13,000,000		937,680	937,680	467,740	07/14/2017
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2014	SCHEDULED REDEMPTION		3,120,000	3,120,000	3,120,000	3,116,435		3,565		3,565		3,120,000				163,488	09/27/2015
31428X-AS-5	FEDEX CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,592,666	6,000,000	5,984,760	5,986,696		347		347		5,987,043		(394,377)	(394,377)	105,000	08/01/2022
31331F-AB-7	FEDEX CORP ABS		03/31/2014	LINCOLN BENEFIT LIFE		641,628	624,455	650,495	625,941		(706)		(706)		625,235		16,393	16,393	19,602	05/22/2015
32051D-A7-7	FHASI 2003-7 1A13 RMBS		03/31/2014	Various		4,827,557	4,737,359	4,737,039	4,733,016		373		373		4,733,389		94,169	94,169	80,918	09/25/2033

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
32051D-B7-6	FHASI 2003-7 1A21 RMBS		03/31/2014	Various		591,962	596,954	571,210	590,309		148		148		590,456		1,506	1,506	9,814	09/25/2033
315786-AA-1	FIDELITY & GUARANTY LIFE		03/31/2014	LINCOLN BENEFIT LIFE		639,000	600,000	600,000	600,000						600,000		39,000	39,000	19,125	04/01/2021
31620M-AD-8	FIDELITY NATIONAL INFORM		07/15/2014	Various		8,574,157	8,040,000	8,388,738	8,241,377		(16,794)		(16,794)		8,224,583		349,575	349,575	531,232	07/15/2020
31620M-AH-9	FIDELITY NATIONAL INFORMATION		03/31/2014	LINCOLN BENEFIT LIFE		2,615,213	2,500,000	2,500,000	2,500,000						2,500,000		115,213	115,213	68,056	03/15/2022
31620R-AC-9	FIDELITY NATL FINANCIAL		03/31/2014	LINCOLN BENEFIT LIFE		5,670,540	5,000,000	4,994,850	4,997,236		185		185		4,997,421		673,119	673,119	124,667	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP		03/31/2014	LINCOLN BENEFIT LIFE		2,509,515	2,500,000	2,482,650	2,485,356		385		385		2,485,741		23,774	23,774	47,639	03/15/2022
31770E-2#-8	FINANCIAL SQUARE TR ABS		08/12/2014	MATURED		48,952,418	48,952,418	10,000,000	46,633,644		2,318,774		2,318,774		48,952,418					08/12/2014
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2014	SCHEDULED REDEMPTION		654,864	654,864	654,864	653,120		1,744		1,744		654,864				55,074	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2014	SCHEDULED REDEMPTION		394,914	394,914	394,914	394,813		101		101		394,914				33,212	01/15/2020
337932-AF-4	FIRSTENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,699,390	10,000,000	9,992,600	9,993,097		154		154		9,993,250		(293,860)	(293,860)	231,389	03/15/2023
337738-AM-0	FISERV INC		03/31/2014	LINCOLN BENEFIT LIFE		14,649,885	15,000,000	14,930,850	14,938,313		1,505		1,505		14,939,818		(289,933)	(289,933)	262,500	10/01/2022
33818X-AD-2	FITNESS INT'L LLC TLB		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				86	07/01/2020
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	03/31/2014	Various		1,089,542	1,092,298	1,002,183	1,070,634		11,518		11,518		1,082,152		7,390	7,390	1,590	06/01/2017
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	12/22/2014	SCHEDULED REDEMPTION		11,711,735	11,711,735	9,682,692	11,154,215		557,521		557,521		11,711,735				40,027	09/20/2019
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		2,166,125	2,150,000	2,150,000	2,150,000						2,150,000		16,125	16,125	67,486	02/15/2023
340711-AQ-3	FLORIDA GAS TRANSMISSION		03/31/2014	LINCOLN BENEFIT LIFE		3,687,276	3,000,000	3,129,300	3,080,618		(3,105)		(3,105)		3,077,514		609,762	609,762	89,533	05/15/2019
341099-CP-2	FLORIDA POWER CORP		05/28/2014	BANK OF AMERICA/MERRILL LYNCH		18,519,120	18,000,000	17,963,280	17,970,991		1,425		1,425		17,972,416		546,704	546,704	444,850	08/15/2021
343412-AB-8	FLUOR CORP (NEW)		03/31/2014	LINCOLN BENEFIT LIFE		20,145,000	20,000,000	19,823,800	19,859,112		3,997		3,997		19,863,109		281,891	281,891	367,500	09/15/2021
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN		03/31/2014	Various		2,495,825	2,500,000	2,484,139	2,483,009		1,143		1,143		2,484,152		11,673	11,673	22,118	06/30/2017
302491-AQ-8	FMC CORP		03/31/2014	LINCOLN BENEFIT LIFE		8,897,064	8,000,000	7,973,200	7,982,461		635		635		7,983,097		913,967	913,967	122,489	12/15/2019
30249U-AB-7	FMC TECHNOLOGIES INC		05/29/2014	MORGAN STANLEY		4,934,600	5,000,000	4,995,750	4,996,214		158		158		4,996,372		(61,772)	(61,772)	115,958	10/01/2022
30251G-AH-0	FMG RESOURCES AUG 2006	F	12/17/2014	Various		502,123	589,000	589,000	589,000						589,000		(86,878)	(86,878)	55,476	11/01/2019
30251G-AN-7	FMG RESOURCES AUG 2006	F	09/26/2014	Various		10,930,000	10,500,000	11,140,900	11,078,049		(60,731)		(60,731)		11,017,319		(87,319)	(87,319)	698,290	04/01/2022
345397-VL-4	FORD MOTOR CREDIT CO LLC		10/01/2014	MATURED		3,000,000	3,000,000	3,202,500	3,040,464		(40,464)		(40,464)		3,000,000				261,000	10/01/2014
345838-AE-6	FOREST LABORATORIES INC		01/28/2014	GOLDMAN, SACHS & CO.		2,002,500	2,000,000	2,000,000							2,000,000		2,500	2,500		02/15/2021
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2014	Various		12,908,509	11,714,286	11,740,132	11,728,542		(14,256)		(14,256)		11,714,286		1,194,224	1,194,224	436,952	10/15/2018
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	E	12/31/2014	SCHEDULED REDEMPTION		34,763	34,763	34,580	27,007		200		200		34,763				172	06/30/2019
302567-AA-0	FPL ENERGY AMER		06/20/2014	Various		4,704,994	4,642,890	4,749,527	4,730,128		(4,093)		(4,093)		4,726,034		(21,041)	(21,041)	246,070	06/20/2023
35671D-AU-9	FREEPORT-MCMORAN C & G		03/31/2014	LINCOLN BENEFIT LIFE		5,730,114	6,000,000	5,984,820	5,987,269		337		337		5,987,606		(257,492)	(257,492)	124,250	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/31/2014	LINCOLN BENEFIT LIFE		9,561,730	10,000,000	9,994,392	9,994,498		125		125		9,994,623		(432,893)	(432,893)	210,972	03/15/2023
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		04/08/2014	Various		19,818,050	20,000,000	19,992,985	19,993,197		277		277		19,993,474		(175,424)	(175,424)	354,778	03/15/2020
35671D-BJ-3	FREEPORT-MCMORAN INC		11/13/2014	BARCLAYS		3,304,036	3,333,000	3,316,868			5		5		3,316,873		(12,837)	(12,837)	2,000	11/14/2034
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		12/31/2014	SCHEDULED REDEMPTION		39,704	39,704	37,834	37,770		1,933		1,933		39,704				148	02/28/2020
35802X-AF-0	FRESENIUS MED CARE II		03/31/2014	LINCOLN BENEFIT LIFE		1,992,188	1,875,000	1,875,000	1,875,000						1,875,000		117,188	117,188	73,743	01/31/2022
35906A-AA-6	FRONTIER COMMUNICATIONS		05/01/2014	MATURED		3,000,000	3,000,000	3,067,500	3,006,554		(6,554)		(6,554)		3,000,000				123,750	05/01/2014
35906A-AM-0	FRONTIER COMMUNICATIONS		09/09/2014	Various		2,681,063	2,575,000	2,662,000	2,655,670		(4,722)		(4,722)		2,650,948		30,114	30,114	191,009	01/15/2023
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2014	SCHEDULED REDEMPTION		4,184,782	4,184,782	4,184,733	4,184,929		(146)		(146)		4,184,782				135,404	01/25/2035
361268-B*-5	G & K SERVICES, INC. FLOAT. SR NTS		03/31/2014	LINCOLN BENEFIT LIFE		23,935,584	24,000,000	24,000,000	24,000,000						24,000,000		(64,416)	(64,416)	51,922	06/30/2015
36318N-AF-7	GALAXY 07-8A CDO - CF - LOANS	E	03/06/2014	RBC DOMINION SECURITIES		11,601,600	12,000,000	12,000,000	12,000,000						12,000,000		(398,400)	(398,400)	39,658	04/25/2019
04316#-AC-1	GALLAGHER (ARTHUR J.) & CO. 7 YEAR		03/31/2014	LINCOLN BENEFIT LIFE		15,266,798	15,000,000	15,000,000	15,000,000						15,000,000		266,798	266,798	620,783	08/03/2014
364725-AY-7	GANNETT CO INC		10/23/2014	EXCHANGE		395,675	400,000	394,896	395,074		602		602		395,675				21,639	10/15/2019
364725-AZ-4	GANNETT CO INC		10/23/2014	EXCHANGE		793,256	800,000	792,688	792,817		439		439		793,256				53,833	10/15/2023
364731-AA-7	GANNETT PEAK A-1A CDO - CF - LOANS	E	03/31/2014	Various		7,413,762	7,436,270	7,436,270	7,436,270						7,436,270		(22,508)	(22,508)	13,085	10/27/2020
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		03/31/2014	Various		3,383,597	3,028,710	3,028,710	3,028,710						3,028,710		354,887	354,887	127,531	01/02/2025
L4191B-AH-6	GAZ CAPITAL SA	F	09/09/2014	CREDIT SUISSE		7,848,750	7,500,000	7,226,199	7,386,351		25,335		25,335		7,411,686		437,064	437,064	374,661	11/22/2016
20173M-AK-6	GCCFC_06-GG7 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		2,731,590	3,000,000	2,478,973	2,491,980		(4,691)		(4,691)		2,487,289		244,301	244,301	58,200	07/10/2038
369668-AA-6	GECC/LJ VP HOLDINGS LLC		03/31/2014	LINCOLN BENEFIT LIFE		4,765,487	4,500,000	4,494,600	4,495,736		177		177		4,495,913		269,573	269,573	48,925	06/18/2019
36828Q-HK-5	GECMC 2004-C2, B CMBS		02/01/2014	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,049,917	10,000,000						10,000,000				83,050	03/10/2040
36828Q-HL-3	GECMC 2004-C2, C CMBS		03/01/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,780	5,000,000						5,000,000				48,327	03/10/2040
36828Q-KR-6	GECMC 2005-C1, A5 CMBS		12/01/2014	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,434,163	2,495,558		4,442		4,442		2,500,000				109,040	06/10/2048
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		06/01/2014	SCHEDULED REDEMPTION		373,367	373,367	375,230	373,392		(25)		(25)		373,367				5,985	06/10/2048
369300-AM-0	GENERAL CABLE CORP		07/25/2014	Various		2,424,256	2,400,000	2,429,000	2,425,279		(1,546)		(1,546)		2,423,733		523	523	116,333	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP		05/30/2014	BARCLAYS		3,619,091	3,365,000	3,584,533	3,542,946		(8,986)		(8,986)		3,533,960		85,131	85,131	115,543	07/15/2021
36962G-5H-3	GENERAL ELEC CAP CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,524,214	9,000,000	9,011,690	9,006,770		(579)		(579)		9,006,190		518,024	518,024	137,350	10/17/2016
36962G-5J-9	GENERAL ELEC CAP CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,982,330	10,000,000	9,978,600	9,982,511		467		467		9,982,978		999,352	999,352	211,833	10/17/2021

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
369604-BD-4	GENERAL ELECTRIC CO		05/27/2014	BANK OF AMERICA/MERRILL LYNCH		24,517,750	25,000,000	24,941,250	24,947,640		2,200		2,200		24,949,841		(432,091)	(432,091)	433,125	10/09/2022
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		03/31/2014	Various		6,483,504	6,472,637	6,657,198	6,489,050		(14,844)		(14,844)		6,474,206		9,298	9,298	136,736	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		03/31/2014	LINCOLN BENEFIT LIFE		24,752,384	22,273,053	22,273,053	22,273,053						22,273,053		2,479,331	2,479,331	355,738	06/10/2030
370334-BB-9	GENERAL MILLS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,600,640	5,000,000	5,158,650	5,071,132		(5,288)		(5,288)		5,065,844		534,796	534,796	178,917	02/15/2017
370334-BH-6	GENERAL MILLS INC		03/31/2014	LINCOLN BENEFIT LIFE		14,973,504	13,000,000	14,294,930	13,818,857		(36,280)		(36,280)		13,782,577		1,190,927	1,190,927	461,103	02/15/2019
370334-BM-5	GENERAL MILLS INC		05/29/2014	Various		29,381,405	29,000,000	28,880,810	28,902,594		3,352		3,352		28,905,946		475,459	475,459	323,225	12/15/2021
37045V-AC-4	GENERAL MOTORS CO		07/28/2014	EXCHANGE		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				483,377	10/02/2043
37045X-AB-2	GENERAL MOTORS FINL CO		03/31/2014	LINCOLN BENEFIT LIFE		1,197,000	1,050,000	1,061,813	1,058,057		(399)		(399)		1,057,658		139,342	139,342	23,625	06/01/2018
37048#-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		01/02/2014	PRINCIPAL PAYDOWN		4,950,000	4,950,000	4,950,000	4,922,819		46		46		4,922,865		27,135	27,135	474,851	11/01/2016
37048#-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		01/01/2014	PRINCIPAL PAYDOWN		15,300,000	15,300,000	15,606,000	15,454,430						15,454,430		(154,430)	(154,430)	4,114,178	07/01/2020
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		07/25/2014	CALLED @ 100.00000000		26,492,194	26,492,194	26,492,194	26,492,194						26,492,194				1,457,155	02/15/2038
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		07/25/2014	CALLED @ 100.00000000		10,682,336	10,682,336	10,682,336	10,682,336						10,682,336				777,099	02/15/2038
372917-AQ-7	GENZYME CORP-GENL DIVISN	R	03/31/2014	LINCOLN BENEFIT LIFE		12,428,892	12,000,000	12,220,090	12,057,393		(9,858)		(9,858)		12,047,536		381,356	381,356	128,083	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN	R	03/31/2014	LINCOLN BENEFIT LIFE		11,200,580	10,000,000	10,677,500	10,455,515		(17,640)		(17,640)		10,437,875		762,705	762,705	147,222	06/15/2020
36159R-AG-8	GEO GROUP INC		12/17/2014	STERNE AGEE CLEARING INC.		2,902,500	3,000,000	3,025,553	3,024,995		(2,867)		(2,867)		3,022,128		(119,628)	(119,628)	188,344	04/01/2023
36159R-AH-6	GEO GROUP INC		02/07/2014	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				30,354	01/15/2022
373200-AY-0	GEORGIA GULF CORPORATION		06/30/2014	EXCHANGE		8,389,504	8,800,000	8,358,750	8,372,125		17,579		17,579		8,389,704		(201)	(201)	268,125	05/15/2023
373334-JW-2	GEORGIA POWER COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		4,829,345	5,000,000	4,997,450	4,997,529		11		11		4,997,541		(168,196)	(168,196)	117,056	03/15/2042
373298-BP-2	GEORGIA-PACIFIC CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,649,760	2,900,000	2,578,480	2,630,990		2,473		2,473		2,633,463		1,016,297	1,016,297	70,083	06/01/2028
373298-CF-3	GEORGIA-PACIFIC LLC		03/31/2014	LINCOLN BENEFIT LIFE		1,971,074	1,500,000	1,695,000	1,661,333		(2,901)		(2,901)		1,658,433		312,641	312,641	85,333	01/15/2024
37331N-AB-7	GEORGIA-PACIFIC LLC		03/31/2014	LINCOLN BENEFIT LIFE		13,455,048	12,000,000	11,929,560	11,947,903		1,583		1,583		11,949,486		1,505,562	1,505,562	270,000	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC		03/31/2014	LINCOLN BENEFIT LIFE		15,887,184	16,000,000	15,999,520	15,999,541		10		10		15,999,551		(112,367)	(112,367)	464,676	07/15/2023
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		06/18/2014	Various		1,900,438	1,980,000	1,963,628	1,962,961		1,181		1,181		1,964,141		(63,704)	(63,704)	36,314	10/18/2019
377372-AB-3	GLAXOSMITHKLINE CAP INC	R	03/31/2014	LINCOLN BENEFIT LIFE		2,284,984	2,000,000	1,984,640	1,987,274		87		87		1,987,361		297,623	297,623	49,569	04/15/2034
377372-AH-0	GLAXOSMITHKLINE CAP INC		05/28/2014	Various		4,889,700	5,000,000	4,949,600	4,953,059		1,876		1,876		4,954,935		(65,235)	(65,235)	98,778	03/18/2023
361841-AA-7	GLP CAPITAL LP		07/31/2014	EXCHANGE		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				36,227	11/01/2018
361841-AC-3	GLP CAPITAL LP		07/31/2014	EXCHANGE		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				99,084	09/01/2020
361841-AE-9	GLP CAPITAL LP		07/31/2014	EXCHANGE		5,762,836	5,850,000	5,758,125	5,758,691		4,145		4,145		5,762,836				236,702	11/01/2023
361849-M8-2	GMACC 2005-C1, A4 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		5,186,552	5,100,000	5,125,199	5,101,729		(432)		(432)		5,101,297		85,255	85,255	78,523	05/10/2043
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		864,709	864,709	738,106	683,415		181,294		181,294		864,709				24,352	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		3,655,910	3,737,160	2,859,715	2,714,948		597,443		597,443		3,655,910				1,980,673	12/25/2040
380956-AD-4	GOLDCORP INC	G	03/31/2014	LINCOLN BENEFIT LIFE		4,713,385	5,000,000	5,035,850	5,033,854		(778)		(778)		5,033,077		(319,692)	(319,692)	100,722	03/15/2023
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2014	Various		20,153,440	17,880,018	17,866,367	17,870,060		9,958		9,958		17,880,018		2,273,421	2,273,421	418,971	05/06/2025
38136G-AE-1	GOLDEN TREE IV A2 CDO - CF - LOANS	E	03/06/2014	RBC DOMINION SECURITIES		14,310,000	15,000,000	15,000,000	15,000,000						15,000,000		(690,000)	(690,000)	30,979	08/18/2022
38141G-GM-0	GOLDMAN SACHS GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		4,749,780	4,000,000	3,990,760	3,990,986		33		33		3,991,018		758,762	758,762	166,667	02/01/2041
382550-BD-2	GOODYEAR TIRE & RUBBER		03/31/2014	LINCOLN BENEFIT LIFE		4,632,500	4,250,000	4,371,875	4,357,889		(4,516)		(4,516)		4,353,373		279,127	279,127	161,146	03/01/2021
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2014	SCHEDULED REDEMPTION		875,000	875,000	860,414	860,414		14,586		14,586		875,000				82,600	02/01/2021
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		02/13/2014	MATURED		1,391,443	1,391,443	1,390,491	1,391,147		297		297		1,391,443				59,500	02/13/2014
39121J-AH-3	GREAT RIVER ENERGY		07/01/2014	CALLED @ 100.00000000		380,000	380,000	380,000	380,000						380,000				17,016	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2014	SCHEDULED REDEMPTION		1,369,514	1,369,514	1,369,514	1,369,514						1,369,514				81,155	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2014	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,286	12/01/2017
39322G-AB-9	GREEN PLAINS PRSNG LOAN		12/30/2014	SCHEDULED REDEMPTION		748,333	748,333	741,785			6,548		6,548		748,333				7,864	06/30/2020
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	02/27/2014	SCHEDULED REDEMPTION		4,846,235	4,846,235	4,692,133	4,691,732		154,503		154,503		4,846,235				33,183	06/01/2017
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TL		01/02/2014	SCHEDULED REDEMPTION		2,795,433	2,795,433	2,756,791	2,761,055		34,378		34,378		2,795,433				9,430	12/05/2016
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	03/31/2014	LINCOLN BENEFIT LIFE		21,698,440	20,301,000	20,321,972	20,316,723		(522)		(522)		20,316,201		1,382,239	1,382,239	250,168	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	03/31/2014	LINCOLN BENEFIT LIFE		5,140,885	5,000,000	5,099,850	5,083,877		(2,200)		(2,200)		5,081,677		59,208	59,208	153,750	01/25/2022
36245E-AG-3	GSAMP_06-HE7 RMBS		06/25/2014	SCHEDULED REDEMPTION		549,041	3,096												760	10/27/2036
36228C-TK-9	GSMS 2004-GG2, B CMBS		08/01/2014	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,441,894	3,487,638		12,362		12,362		3,500,000				113,005	08/10/2038
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		900,404	941,351	806,513	753,289		147,115		147,115		900,404				32,657	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS		12/26/2014	SCHEDULED REDEMPTION		832,197	832,197	588,779	694,448		137,749		137,749		832,197				1,817	08/25/2046
40256V-AD-0	GULF STREAM 071B CDO - CF - LOANS	E	03/31/2014	Various		14,311,850	15,000,000	14,600,000	14,832,613		9,923		9,923		14,842,536		(530,686)	(530,686)	26,386	06/17/2021
40256B-AE-2	GULFS_06-1A CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		4,869,400	5,000,000	5,000,000	5,000,000						5,000,000		(130,600)	(130,600)	11,598	08/21/2020
402740-AA-2	GULFSTREAM NATURAL GAS		03/31/2014	LINCOLN BENEFIT LIFE		21,332,560	20,000,000	19,989,200	19,997,557		318		318		19,997,875		1,334,685	1,334,685	463,333	11/01/2015
402740-AC-8	GULFSTREAM NATURAL GAS		03/31/2014	LINCOLN BENEFIT LIFE		4,435,488	4,000,000	3,987,040	3,994,814		499		499		3,995,313		440,175	440,175	92,667	06/01/2016
406216-BA-8	HALLIBURTON COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		1,998,010	2,000,000	1,989,880	1,990,238		44		44		1,990,282		7,728	7,728	34,000	11/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41163V-AB-4	HARBOURVIEW 061A2 CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		14,062,500	15,000,000	11,362,500	12,987,004		100,314		100,314		13,087,318		975,182	975,182	24,749	12/27/2019
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		06/15/2014	SCHEDULED REDEMPTION		8,660,000	8,660,000	8,659,003	8,659,901		99		99		8,660,000				59,431	01/15/2016
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		03/31/2014	LINCOLN BENEFIT LIFE		9,080,037	9,000,000	8,997,009	8,999,343		196		196		8,999,539		80,498	80,498	68,635	04/15/2018
413875-AL-9	HARRIS CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		5,772,375	5,000,000	4,984,550	4,990,395		374		374		4,990,769		781,606	781,606	93,854	06/15/2019
418056-AP-2	HASBRO INC		03/31/2014	LINCOLN BENEFIT LIFE		3,387,375	3,000,000	2,990,130	2,995,610		264		264		2,995,874		391,501	391,501	102,900	09/15/2017
418056-AR-8	HASBRO INC		05/15/2014	Various		6,668,987	6,650,000	6,999,487	6,681,686		(31,744)		(31,744)		6,649,942		19,045	19,045	181,198	05/15/2014
420088-AA-4	HAWK ACQUISITION SUB INC		06/09/2014	EXCHANGE		4,675,411	4,675,000	4,675,563	4,675,470		(59)		(59)		4,675,411		1	1	129,147	10/15/2020
404119-AJ-8	HCA INC		03/31/2014	LINCOLN BENEFIT LIFE		768,750	750,000	762,698	761,038		(63)		(63)		760,975		7,775	7,775	22,656	11/06/2033
404119-BF-5	HCA INC		04/02/2014	Various		5,092,000	5,000,000	5,387,500	5,178,648		(19,191)		(19,191)		5,159,458		(67,458)	(67,458)	332,649	04/15/2019
404121-AC-9	HCA INC		03/31/2014	LINCOLN BENEFIT LIFE		10,612,000	9,475,000	9,493,625	9,489,327		(483)		(483)		9,488,844		1,123,156	1,123,156	386,633	02/15/2020
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		64,797	64,797	64,050	63,981		816		816		64,797				511	05/01/2018
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		35,286	35,286	34,841	34,838		449		449		35,286				827	03/31/2017
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2014	SCHEDULED REDEMPTION		156,237	156,237	156,237							156,237				5,701	02/10/2024
428040-CN-7	HDTFS INC		08/19/2014	Various		1,118,300	1,055,000	1,097,469	956,007		(2,195)		(2,195)		1,094,381		23,919	23,919	43,226	10/15/2022
428040-CP-2	HDTFS INC		08/20/2014	JEFFERIES & COMPANY, INC.		2,075,000	2,000,000	2,116,964	2,102,046		(12,562)		(12,562)		2,089,484		(14,484)	(14,484)	101,181	10/15/2020
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		01/27/2014	SCHEDULED REDEMPTION		4,008,933	4,008,933	4,038,699	4,038,760		(29,827)		(29,827)		4,008,933				10,523	11/16/2018
421924-BH-3	HEALTHSOUTH CORP		03/31/2014	LINCOLN BENEFIT LIFE		856,575	810,000	836,325	824,174		(1,179)		(1,179)		822,996		33,579	33,579	29,363	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP		12/01/2014	Various		1,165,500	1,080,000	1,144,800	1,130,068		(2,825)		(2,825)		1,127,243		38,257	38,257	60,270	09/15/2022
42241@-AC-3	HEARST COMMUNICATIONS GUARANTEED NOTES 2		03/31/2014	LINCOLN BENEFIT LIFE		12,444,110	12,000,000	12,000,000	12,000,000						12,000,000		444,110	444,110	253,200	10/01/2022
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	10,006			(6)		(6)		10,000				75	06/02/2021
40419V-AJ-1	HEINZ (HJ) CO TLB-2		12/24/2014	SCHEDULED REDEMPTION		699,523	699,523	702,181	702,490		(2,967)		(2,967)		699,523				6,987	06/05/2020
42308#-AE-7	HELEN OF TROY LIMITED 201	E	03/31/2014	Various		21,681,701	21,000,000	21,000,000	21,000,000						21,000,000		681,701	681,701	553,280	01/12/2018
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		04/15/2014	Various		1,137,500	1,137,500	1,130,479	1,129,876		7,624		7,624		1,137,500				20,728	06/01/2017
428040-CJ-6	HERTZ CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,928,250	1,800,000	1,845,000	1,826,326		(1,811)		(1,811)		1,824,515		103,735	103,735	56,025	04/15/2019
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		9,800	9,800	9,771	9,768		32		32		9,800				501	03/11/2018
42822X-AA-3	HEWETTS ISLND IRA CDO - CF - LOANS	E	03/31/2014	Various		38,195,375	38,629,201	36,621,287	37,326,749		190,392		190,392		37,517,141		678,234	678,234	92,452	11/12/2019
428236-AV-5	HEWLETT-PACKARD CO		06/02/2014	MATURED		4,750,000	4,750,000	5,092,665	4,783,156		(33,156)		(33,156)		4,750,000				112,813	06/02/2014
428236-BX-0	HEWLETT-PACKARD CO		03/31/2014	LINCOLN BENEFIT LIFE		10,146,980	10,000,000	9,977,100	9,980,374		471		471		9,980,845		166,135	166,135	220,500	09/15/2022
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				41	08/19/2021
42823B-AB-8	HICDO_06-5A CDO - CF - LOANS	E	09/05/2014	SCHEDULED REDEMPTION		4,494,026	4,494,026	4,145,739	4,312,865		181,161		181,161		4,494,026				9,718	12/05/2018
803111-AR-4	HILLSHIRE BRANDS CO		03/31/2014	LINCOLN BENEFIT LIFE		25,319,814	24,650,000	24,654,864	24,653,641		(523)		(523)		24,653,118		666,696	666,696	369,065	09/15/2015
43739E-BS-5	HMBT_05-4 RMBS		12/26/2014	SCHEDULED REDEMPTION		1,079,759	1,079,759	834,789	863,007		216,752		216,752		1,079,759				2,747	10/25/2035
43644A-AU-3	HOLOGIC, INC. TRANCHE B 2014 - TL		12/24/2014	SCHEDULED REDEMPTION		218,559	218,559	216,990	216,751		1,809		1,809		218,559				715	08/01/2019
437076-AP-7	HOME DEPOT INC		03/31/2014	LINCOLN BENEFIT LIFE		2,723,655	2,500,000	2,439,975	2,483,813		1,766		1,766		2,485,578		238,077	238,077	78,750	03/01/2016
437076-AW-2	HOME DEPOT INC		03/31/2014	LINCOLN BENEFIT LIFE		5,496,840	5,000,000	4,991,200	4,993,251		198		198		4,993,449		503,391	503,391	110,000	04/01/2021
438516-AY-2	HONEYWELL INTERNATIONAL		02/15/2014	MATURED		5,000,000	5,000,000	4,986,800	4,999,647		353		353		5,000,000				96,875	02/15/2014
438516-BA-3	HONEYWELL INTERNATIONAL		03/31/2014	LINCOLN BENEFIT LIFE		16,353,435	15,000,000	14,962,050	14,971,318		860		860		14,972,177		1,381,258	1,381,258	371,875	03/01/2021
438516-BB-1	HONEYWELL INTERNATIONAL		03/31/2014	LINCOLN BENEFIT LIFE		11,693,240	10,000,000	9,886,500	9,891,205		444		444		9,891,649		1,801,591	1,801,591	313,542	03/01/2041
440452-AE-0	HORMEL FOODS CORP		12/11/2014	DIRECT		8,447,586	8,464,000	8,439,878	8,445,489		2,097		2,097		8,447,586				403,451	04/15/2021
440543-AL-0	HORNBECK OFFSHORE SERVICES		03/31/2014	LINCOLN BENEFIT LIFE		2,090,000	2,000,000	2,015,000	2,011,128		(579)		(579)		2,010,549		79,451	79,451	58,750	04/01/2020
44107T-AK-2	HOST HOTELS & RESORTS		03/31/2014	LINCOLN BENEFIT LIFE		5,485,080	5,000,000	5,018,750	5,013,047		(557)		(557)		5,012,491		472,589	472,589	200,000	11/01/2020
44107T-AM-8	HOST HOTELS & RESORTS		03/31/2014	LINCOLN BENEFIT LIFE		2,031,242	1,875,000	1,859,963	1,864,099		429		429		1,864,528		166,714	166,714	32,435	06/15/2019
44108E-BA-5	HOST MARRIOTT LP		02/10/2014	CALLED @ 101.12500000		281,000	281,000	285,215	281,682		(177)		(177)		281,505		(505)	(505)	6,797	06/01/2016
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2014	Various		501,194	325,429	499,905			1,289		1,289		501,194				10,788	05/31/2033
44416*-AA-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		04/09/2014	CONVERSION		13,391,890	13,391,890	13,391,890	13,391,890						13,391,890				274,467	05/31/2033
44416*-9A-6	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		04/09/2014	CONVERSION		4,046,470	4,046,470	4,046,470	4,046,470						4,046,470				63,691	05/31/2033
44416*-9B-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		04/09/2014	CONVERSION		6,808,347	6,808,347	6,808,347	6,808,347						6,808,347				101,338	05/31/2033
44416*-9C-2	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		04/09/2014	CONVERSION		3,083,025	3,083,025	3,083,025	3,083,025						3,083,025				44,521	05/31/2033
44416*-9D-0	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		04/09/2014	CONVERSION		2,761,876	2,761,876	2,761,876	2,761,876						2,761,876				37,904	05/31/2033
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		04/09/2014	CONVERSION		3,018,652	3,018,652	3,018,652	3,018,652						3,018,652				40,563	05/31/2033
44416*-9F-5	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		04/09/2014	CONVERSION		11,272,310	11,272,310	11,272,310	11,272,310						11,272,310				149,856	05/31/2033
444859-BA-9	HUMANA INC		05/29/2014	JPMORGAN CHASE & CO.		14,800,500	15,000,000	14,941,500	14,946,868		2,189		2,189		14,949,058		(148,558)	(148,558)	238,875	12/01/2022
44614T-AC-6	HUNT_12-2 ABS		03/24/2014	CREDIT SUISSE		10,000,781	10,000,000	10,004,688	10,004,568		(882)		(882)		10,003,687		(2,905)	(2,905)	14,450	04/17/2017
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		03/31/2014	SCHEDULED REDEMPTION		5,068	5,068	5,047	5,046		21		21		5,068				12	04/19/2017
448055-AE-3	HUSKY ENERGY INC	A	06/15/2014	MATURED		7,000,000	7,000,000	7,549,220	7,056,956		(56,956)		(56,956)		7,000,000				206,500	06/15/2014
448055-AJ-2	HUSKY ENERGY INC	A	03/31/2014	LINCOLN BENEFIT LIFE		25,650,425	25,000,000	24,921,250	24,932,973		1,712		1,712		24,934,684		715,741	715,741	455,347	04/15/2022
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		5,277,190	5,000,000	4,986,450	4,988,596		296		296		4,988,892		288,298	288,298	165,729	01/13/2022

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
41161P-CX-9	HVMLT 2004-1 1A RMBS		03/31/2014	Various		1,187,873	1,267,112	1,267,544	1,267,420		(4)		(4)		1,267,416		(79,542)	(79,542)	1,641	09/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		12/19/2014	Various		110,073	110,073	59,641	42,872		68,474	1,273	67,201		110,073				1,022	11/19/2034
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		12/05/2014	SCHEDULED REDEMPTION		653,655	653,655	653,655	653,655						653,655				30,262	10/05/2021
44919P-AC-6	IAC/INTERACTIVECORP		10/27/2014	JPMORGAN CHASE & CO.		1,960,000	2,000,000	1,947,500	466,403		3,312		3,312		1,950,966		9,034	9,034	83,125	12/15/2022
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS	F	03/31/2014	LINCOLN BENEFIT LIFE		8,521,680	8,000,000	8,000,000	8,000,000						8,000,000		521,680	521,680	282,187	08/19/2016
459200-GJ-4	IBM CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,721,250	5,000,000	6,018,950	5,635,055		(41,277)		(41,277)		5,593,778		127,472	127,472	155,958	09/14/2017
459200-HK-0	IBM CORP		03/31/2014	LINCOLN BENEFIT LIFE		19,760,760	20,000,000	19,908,400	19,924,393		4,491		4,491		19,928,884		(168,124)	(168,124)	161,806	02/08/2018
451102-AD-9	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		6,124,242	6,175,000	6,147,917	6,155,976		105		105		6,156,081		(31,840)	(31,840)	432,507	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN		01/21/2014	TENDER OFFER		8,074,688	7,975,000	8,201,701	8,096,740		(3,079)		(3,079)		8,093,661		(18,974)	(18,974)	568,883	01/15/2018
451102-AV-9	ICAHN ENTERPRISES/FIN		01/15/2014	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				41,000	08/01/2020
452308-AP-4	ILLINOIS TOOL WORKS INC		03/31/2014	Various		11,286,832	11,000,000	10,997,670	10,998,121		207		207		10,998,328		288,504	288,504	190,406	09/15/2021
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		12/31/2014	SCHEDULED REDEMPTION		14,439	14,439	14,369			70		70		14,439				216	03/17/2021
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		03/17/2014	Various		1,915,908	1,925,222	1,915,721	1,915,394		507		507		1,915,901		7	7	20,942	09/01/2017
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR	F	03/31/2014	LINCOLN BENEFIT LIFE		27,005,078	23,571,429	23,571,429	23,571,429						23,571,429		3,433,649	3,433,649	506,210	05/23/2019
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2014	SCHEDULED REDEMPTION		2,186,667	2,186,667	2,186,667	2,193,317		(6,650)		(6,650)		2,186,667				213,637	12/15/2020
456036-AE-2	INDUSTRIAL BANK OF KOREA	F	04/23/2014	Various		10,017,435	10,000,000	9,913,250	9,993,684		5,791		5,791		9,999,475		17,960	17,960	334,479	04/23/2014
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		01/02/2014	EXCHANGE		2,331,364	2,353,442	2,330,179	2,331,339		12		12		2,331,351		12	12	686	04/05/2018
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		12/31/2014	Various		1,028,125	1,026,875	1,029,270	1,029,514		(365)		(365)		1,029,149		(1,024)	(1,024)	9,378	09/30/2020
44986L-2A-6	ING BANK NV	F	05/27/2014	MORGAN STANLEY		19,478,400	20,000,000	19,933,600	19,939,911		2,482		2,482		19,942,392		(463,992)	(463,992)	255,208	12/05/2022
449796-AG-6	ING CLO II B CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		8,399,913	8,750,000	7,262,500	7,676,442		72,239		72,239		7,748,682		651,231	651,231	23,499	08/01/2020
45687A-AH-5	INGERSOLL-RAND GL HLD CO	E	06/17/2014	Various		20,193,148	20,000,000	19,963,000	19,964,599		1,092		1,092		19,965,691		227,457	227,457	340,000	06/15/2023
457030-AJ-3	INGLES MARKET INC		02/07/2014	BARCLAYS		1,154,438	1,175,000	1,175,000	1,175,000						1,175,000		(20,563)	(20,563)	10,697	06/15/2023
219023-AE-8	INGREDION INC		03/31/2014	LINCOLN BENEFIT LIFE		4,899,516	4,750,000	4,741,593	4,746,832		421		421		4,747,253		152,263	152,263	63,333	11/01/2015
45720#-AA-8	INJURED WORKERS PHARMACY LLC		12/31/2014	SCHEDULED REDEMPTION		12,500	12,500	12,375			125		125		12,500				168	07/22/2020
45763P-AC-0	INMARSAT FINANCE PLC	F	05/20/2014	Various		7,229,725	6,950,000	7,182,125	7,051,266		(14,862)		(14,862)		7,036,404		193,321	193,321	206,193	12/01/2017
45827#-AB-0	INTEGRACOLOR LTD SERIES A SR NTS		04/15/2014	SCHEDULED REDEMPTION		34,691	34,691	34,691			3,487		3,487		34,691				1,441	02/15/2019
45827#-AC-8	INTEGRACOLOR LTD SERIES B JR NTS		04/15/2014	SCHEDULED REDEMPTION		2,340	2,340	2,340			232		232		2,340				103	02/15/2019
45822P-AA-3	INTEGRYS ENERGY GROUP		03/31/2014	LINCOLN BENEFIT LIFE		7,331,338	7,000,000	6,995,590	6,996,785		102		102		6,996,887		334,451	334,451	121,625	11/01/2020
458140-AJ-9	INTEL CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,230,810	10,000,000	9,976,200	9,980,947		539		539		9,981,487		249,323	249,323	165,000	10/01/2021
458140-AM-2	INTEL CORP		05/27/2014	GOLDMAN, SACHS & CO.		14,581,200	15,000,000	14,900,550	14,909,318		3,713		3,713		14,913,030		(331,830)	(331,830)	185,625	12/15/2022
45824T-AE-5	INTELSAT JACKSON HLDG	E	03/31/2014	LINCOLN BENEFIT LIFE		2,338,125	2,175,000	2,155,125	2,159,382		537		537		2,159,919		178,206	178,206	78,844	04/01/2019
45824T-AN-5	INTELSAT JACKSON HLDG	E	06/09/2014	EXCHANGE		3,354,655	3,400,000	3,351,500	3,353,052		1,624		1,624		3,354,676		(21)	(21)	189,078	08/01/2023
461070-AH-7	INTERSTATE POWER & LIGHT		03/31/2014	LINCOLN BENEFIT LIFE		6,154,680	6,000,000	5,981,640	5,994,337		956		956		5,995,293		159,387	159,387	58,300	06/15/2015
461070-AJ-3	INTERSTATE POWER & LIGHT		03/31/2014	LINCOLN BENEFIT LIFE		5,167,060	5,000,000	4,787,850	4,843,720		5,106		5,106		4,848,826		318,234	318,234	106,458	09/01/2020
459902-AR-3	INTL GAME TECHNOLOGY		03/31/2014	LINCOLN BENEFIT LIFE		5,869,845	5,000,000	4,972,650	4,982,615		656		656		4,983,271		886,574	886,574	110,417	06/15/2019
459902-AS-1	INTL GAME TECHNOLOGY		03/31/2014	LINCOLN BENEFIT LIFE		2,165,276	2,000,000	1,991,600	1,994,077		193		193		1,994,270		171,006	171,006	32,389	06/15/2020
459745-GC-3	INTL LEASE FINANCE CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,650,000	4,000,000	4,427,500	4,290,142		(13,776)		(13,776)		4,276,366		373,634	373,634	166,250	09/01/2018
45974V-B4-9	INTL LEASE FINANCE CORP		06/01/2014	Various		9,539,000	9,500,000	8,337,312	9,366,490		80,277		80,277		9,446,767		92,233	92,233	211,875	06/01/2014
46186R-AA-7	INVISTA FINANCE LLC		10/09/2014	CANTOR FITZGERALD		1,681,586	1,667,000	1,667,000							1,667,000		14,586	14,586		10/15/2019
46186G-AE-3	INWOOD PRK 061AA2 CDO - CF - LOANS	E	03/31/2014	Various		15,048,284	15,150,591	14,499,116	14,668,577		67,321		67,321		14,735,898		312,386	312,386	31,306	01/20/2021
462613-AE-0	IPALCO ENTERPRISES INC		03/31/2014	LINCOLN BENEFIT LIFE		823,125	750,000	761,250	754,899		(504)		(504)		754,395		68,730	68,730	27,188	04/01/2016
44985G-AD-3	IPIC GMTN LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		8,475,000	7,500,000	7,480,725	7,483,919		393		393		7,484,312		990,688	990,688	240,625	03/01/2022
G49398-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS	F	03/31/2014	LINCOLN BENEFIT LIFE		7,250,499	6,857,143	6,857,143	7,075,412		(36,417)		(36,417)		7,038,995		211,504	211,504	112,954	12/22/2015
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		10/29/2014	Various		190,849	1,604	178,893	182,379			3,486	(3,486)		178,893		11,956	11,956	4,602	01/01/9999
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE CORP SER 2 SR	A	03/31/2014	LINCOLN BENEFIT LIFE		10,311,422	10,000,000	10,000,000	10,000,000						10,000,000		311,422	311,422	359,333	08/30/2025
464592-AQ-7	ISLE OF CAPRI CASINOS		03/31/2014	LINCOLN BENEFIT LIFE		3,395,175	3,345,000	3,358,783	3,357,642		(523)		(523)		3,357,119		38,056	38,056	106,994	03/15/2021
465685-AF-2	ITC HOLDINGS CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,589,477	7,000,000	8,038,030	7,779,255		(29,262)		(29,262)		7,749,993		(160,516)	(160,516)	273,778	01/15/2020
466468-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014		01/06/2014	MATURED		5,000,000	5,000,000	4,974,400	5,002,632		(2,632)		(2,632)		5,000,000				142,750	01/06/2014
94978#-CB-1	J.M. HUBER LEV LEASE ABS		07/02/2014	Various		1,629,693	1,629,693	1,629,693	1,629,693						1,629,693				307,081	01/02/2020
94978#-CA-3	J.M. HUBER LEV LEASE AMSOUTH ABS		03/31/2014	Various		1,632,199	1,614,274	1,614,274	1,614,274						1,614,274		17,925	17,925	69,964	01/02/2020
466313-AE-3	JABIL CIRCUIT INC		03/31/2014	LINCOLN BENEFIT LIFE		2,270,000	2,000,000	2,077,500	2,034,013		(3,111)		(3,111)		2,030,902		239,098	239,098	110,222	07/15/2016
816178-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN		03/31/2014	LINCOLN BENEFIT LIFE		43,319,443	43,312,500	43,312,500	43,312,500						43,312,500		6,943	6,943	133,967	07/28/2015
471109-AD-0	JARDEN CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,360,938	1,250,000	1,259,375	1,255,690		(308)		(308)		1,255,382		105,556	105,556	66,667	01/15/2020
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		12/31/2014	SCHEDULED REDEMPTION		7,273	7,273	7,255			18		18		7,273				68	06/19/2021
445658-CB-1	JB HUNT TRANSPRT SVCS		03/31/2014	LINCOLN BENEFIT LIFE		3,864,679	3,750,000	3,737,250	3,745,395		657		657		3,746,052		118,627	118,627	68,906	09/15/2015
476556-CM-5	JERSEY CENTRAL PWR & LT		03/31/2014	LINCOLN BENEFIT LIFE		8,675,928	8,000,000	7,957,120	7,989,283		1,081		1,081		7,990,363		685,565	685,565	187,500	05/01/2016
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	10/20/2014	SCHEDULED REDEMPTION		9,709,646	9,709,646	7,986,184	9,231,932		477,714		477,714		9,709,646				37,126	10/20/2018
47714M-AA-7	JETBLUE AIRWAYS CORP ABS		03/31/2014	Various		19,812,955	18,520,323	18,520,323	18,520,323						18,520,323		1,292,632	1,292,632	569,118	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24422E-RE-1	JOHN DEERE CAPITAL CORP		05/29/2014	Various		16,085,200	15,000,000	15,638,950	15,502,494		(25,281)		(25,281)		15,477,213		607,987	607,987	488,042	07/12/2021
24422E-RH-4	JOHN DEERE CAPITAL CORP		03/31/2014	Various		9,126,542	9,000,000	8,959,410	8,967,343		782		782		8,968,125		158,417	158,417	119,788	10/15/2021
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2014	SCHEDULED REDEMPTION		135,616	135,616	135,616	135,616						135,616				6,274	01/15/2042
478160-AQ-7	JOHNSON & JOHNSON		03/31/2014	LINCOLN BENEFIT LIFE		17,114,985	15,000,000	17,463,450	16,444,263		(95,199)		(95,199)		16,349,064		765,921	765,921	522,625	08/15/2017
478160-AW-4	JOHNSON & JOHNSON		03/31/2014	LINCOLN BENEFIT LIFE		13,452,517	13,000,000	12,777,570	12,844,665		5,254		5,254		12,849,919		602,598	602,598	223,708	09/01/2020
478366-AR-8	JOHNSON CONTROLS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,403,120	5,000,000	5,397,450	5,149,486		(17,757)		(17,757)		5,131,729		271,391	271,391	195,556	01/15/2016
478366-AX-5	JOHNSON CONTROLS INC		03/31/2014	LINCOLN BENEFIT LIFE		16,070,775	15,000,000	14,891,400	14,918,101		2,449		2,449		14,920,550		1,150,225	1,150,225	371,875	03/01/2021
46628G-AF-6	JPALT RMBS		12/01/2014	SCHEDULED REDEMPTION		1,129,973	1,504,413	1,147,082	1,167,598		(37,625)		(37,625)		1,129,973				25,025	05/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		03/25/2014	Various			322,492	37,442												10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		10/01/2014	SCHEDULED REDEMPTION		147,146	147,146	108,194	94,605		52,541		52,541		147,146				3,588	12/25/2050
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS		03/25/2014	Various			1,011,442	68,407	567		(567)		(567)						8,739	11/25/2036
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS		03/25/2014	Various			568,685	86,030												01/25/2037
46630L-AL-8	JPMAC_07-CH1 RMBS		12/01/2014	SCHEDULED REDEMPTION			2,198,347	209,104											84,814	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS		12/01/2014	Various		648,121	648,121	526,166	495,892		156,868	4,640	152,229		648,121				16,260	06/25/2042
46625M-P3-7	JPMCC 2003-CB7, B CMBS		12/01/2014	SCHEDULED REDEMPTION		713,898	713,898	717,419	717,626		(3,729)		(3,729)		713,898				29,260	01/12/2038
46625M-3P-2	JPMCC 2004-C2, B CMBS		06/01/2014	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,896,530	4,993,653		6,347		6,347		5,000,000				99,596	05/15/2041
46625M-3Q-0	JPMCC 2004-C2, C CMBS		07/01/2014	SCHEDULED REDEMPTION		5,350,000	5,350,000	5,223,526	5,341,627		8,373		8,373		5,350,000				155,597	05/15/2041
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		03/31/2014	Various		9,908,293	9,893,598	9,454,373	9,872,024		9,880		9,880		9,881,903		26,390	26,390	150,877	01/12/2037
46630E-AG-5	JPMCC 2006-CB17 AM CMBS		03/31/2014	LINCOLN BENEFIT LIFE		7,276,913	7,000,000	6,394,063	6,730,894		18,384		18,384		6,749,278		527,635	527,635	127,493	12/12/2043
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		03/31/2014	Various		3,887,845	3,772,521	3,633,115	3,745,244		2,414		2,414		3,747,658		140,187	140,187	54,616	09/25/2034
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		03/31/2014	Various		3,595,252	3,360,824	3,350,917	3,343,964		530		530		3,344,493		250,759	250,759	63,176	12/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		767,676	879,071	694,292	623,773		143,903		143,903		767,676				13,449	04/25/2036
48122C-AB-1	JRMT 2004-A, A2 ABS		12/15/2014	SCHEDULED REDEMPTION		481,930	481,930	421,994	267,164		214,766		214,766		481,930				11,809	04/15/2022
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		12/31/2014	Various		820,400	820,400	820,400	823,379		(2,979)		(2,979)		820,400				20,674	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		12/31/2014	Various		611,000	611,000	600,730	608,477		2,523		2,523		611,000				20,743	12/31/2014
485134-BN-9	KANSAS CITY POWER & LT		05/30/2014	JPMORGAN CHASE & CO.		9,967,000	10,000,000	9,990,600	9,991,247		351		351		9,991,598		(24,598)	(24,598)	226,625	03/15/2023
485260-BH-5	KANSAS GAS & ELECTRIC		03/31/2014	Various		4,228,724	4,019,924	4,088,085	4,055,810		(35,885)		(35,885)		4,019,924		208,800	208,800	136,098	03/29/2021
485260-BL-6	KANSAS GAS & ELECTRIC CO		03/31/2014	LINCOLN BENEFIT LIFE		8,420,566	7,000,000	6,987,330	6,992,075		306		306		6,992,381		1,428,185	1,428,185	138,094	06/15/2019
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		03/11/2014	EXCHANGE		953,814	956,555	953,656	953,656		156		156		953,812				6,975	05/19/2017
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		12/31/2014	SCHEDULED REDEMPTION		7,174	7,174	7,154			21		21		7,174				106	03/11/2021
487836-BB-3	KELLOGG CO		03/31/2014	LINCOLN BENEFIT LIFE		6,432,804	6,000,000	5,984,160	5,993,993		594		594		5,994,587		438,217	438,217	89,742	05/30/2016
487836-BC-1	KELLOGG CO		03/31/2014	LINCOLN BENEFIT LIFE		11,247,800	10,500,000	10,760,705	10,691,207		(7,364)		(7,364)		10,683,843		563,956	563,956	164,617	11/15/2019
487836-BD-9	KELLOGG CO		03/10/2014	TENDER OFFER		7,689,438	7,372,000	7,550,108	7,510,700		(3,444)		(3,444)		7,507,257		182,182	182,182	290,784	12/15/2020
487836-BJ-6	KELLOGG CO		03/10/2014	TENDER OFFER		4,790,000	5,000,000	4,957,950	4,963,894		723		723		4,964,618		(174,618)	(174,618)	199,045	05/17/2022
487836-BL-1	KELLOGG CO		03/10/2014	TENDER OFFER		11,002,560	12,000,000	11,926,800	11,932,427		1,239		1,239		11,933,666		(931,106)	(931,106)	533,250	03/01/2023
491674-BE-6	KENTUCKY UTILITIES		03/31/2014	LINCOLN BENEFIT LIFE		5,124,700	5,000,000	4,981,100	4,986,385		446		446		4,986,830		137,870	137,870	67,708	11/01/2020
49327M-2A-1	KEY BANK NA		03/31/2014	LINCOLN BENEFIT LIFE		4,962,890	5,000,000	4,995,200	4,996,051		234		234		4,996,285		(33,395)	(33,395)	55,000	02/01/2018
48244*-AA-3	KEY CORPORATE CAPITAL INC ABS	R	03/31/2014	Various		3,679,503	3,349,633	3,349,633	3,349,633						3,349,633		329,870	329,870	134,303	01/15/2021
492914-AS-5	KEY ENERGY SERVICES INC		12/18/2014	Various		3,863,338	4,620,000	4,705,775	4,685,334		(8,645)		(8,645)		4,676,690		(813,352)	(813,352)	273,776	03/01/2021
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		03/31/2014	Various		4,770,263	4,787,406	4,813,449	4,794,869		(1,962)		(1,962)		4,792,907		(22,643)	(22,643)	89,974	12/15/2040
49307R-AD-9	KEYC_07-SL1 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		4,983,488	5,344,000	5,373,374	5,789,684		(27,529)		(27,529)		5,762,155		(778,666)	(778,666)	100,664	12/15/2040
49307R-AE-7	KEYC_07-SL1 CMBS		03/31/2014	Various		4,408,247	5,640,000	3,040,991	3,569,209		57,431	89,560	(32,129)		3,537,081		871,166	871,166	109,567	12/15/2040
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 USS	A	03/31/2014	LINCOLN BENEFIT LIFE		8,726,723	8,000,000	8,000,000	8,000,000						8,000,000		726,723	726,723	231,871	09/08/2020
494550-AS-5	KINDER MORGAN ENER PART		03/31/2014	LINCOLN BENEFIT LIFE		15,409,485	15,000,000	14,615,250	14,954,347		12,883		12,883		14,967,229		442,256	442,256	290,417	11/15/2014
494550-AU-0	KINDER MORGAN ENER PART		03/31/2014	LINCOLN BENEFIT LIFE		5,573,530	5,000,000	5,361,700	5,177,534		(13,488)		(13,488)		5,164,047		409,483	409,483	200,000	02/01/2017
494550-BA-3	KINDER MORGAN ENER PART		03/31/2014	LINCOLN BENEFIT LIFE		4,170,592	4,000,000	3,997,680	3,999,488		112		112		3,999,599		170,993	170,993	141,250	02/15/2015
494550-BB-1	KINDER MORGAN ENER PART		03/31/2014	LINCOLN BENEFIT LIFE		5,872,000	5,000,000	4,983,450	4,989,139		361		361		4,989,501		882,499	882,499	215,014	02/15/2020
494550-BL-9	KINDER MORGAN ENER PART		03/31/2014	LINCOLN BENEFIT LIFE		6,962,956	7,000,000	6,986,980	6,988,854		271		271		6,989,125		(26,169)	(26,169)	161,292	09/01/2022
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
49636R-AE-9	KINGSLAND V B CDO - CF - LOANS	E	03/06/2014	MORGAN STANLEY		12,153,090	12,900,000	12,869,982	12,887,560		582		582		12,888,142		(735,052)	(735,052)	34,916	07/14/2021
49636R-AG-4	KINGSLAND V C CDO - CF - LOANS	E	03/06/2014	CREDIT SUISSE		4,650,500	5,000,000	4,949,840	4,978,167		935		935		4,979,102		(328,602)	(328,602)	21,292	07/14/2021
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S	F	03/31/2014	LINCOLN BENEFIT LIFE		10,400,771	10,000,000	10,000,000	10,000,000						10,000,000		400,771	400,771	260,867	03/29/2015
500630-BQ-0	KOREA DEVELOPMENT BANK	F	01/23/2014	MATURED		10,000,000	10,000,000	10,383,000	10,005,660		(5,660)		(5,660)		10,000,000				400,000	01/23/2014
500630-BT-4	KOREA DEVELOPMENT BANK	F	03/31/2014	LINCOLN BENEFIT LIFE		3,191,883	3,000,000	2,985,360	2,992,438		667		667		2,993,105		198,778	198,778	67,333	09/09/2016
482688-AK-0	KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE		03/31/2014	LINCOLN BENEFIT LIFE		14,964,116	14,000,000	14,000,000	14,000,000						14,000,000		964,116	964,116	445,795	06/10/2018
50076Q-AZ-9	KRAFT FOODS GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		4,024,112	4,000,000	3,965,979	3,968,850		797		797		3,969,647		54,465	54,465	44,722	06/06/2022
50075N-AZ-7	KRAFT FOODS INC		01/27/2014	TENDER OFFER		3,443,919	2,766,000	2,739,336	2,740,618		27		27		2,740,645		703,274	703,274	166,882	02/09/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				CITIGROUP GLOBAL																
501044-CX-7	KROGER CO		05/30/2014	MARKETS		5,118,150	5,000,000	4,985,550	4,985,585		779		779		4,986,364		131,786	131,786	73,792	01/15/2021
501044-CH-2	KROGER CO.		03/31/2014	LINCOLN BENEFIT LIFE		4,655,725	3,995,000	4,045,936	4,027,520		(1,135)		(1,135)		4,026,385		629,340	629,340	174,715	01/15/2020
501044-CQ-2	KROGER CO/THE		03/31/2014	LINCOLN BENEFIT LIFE		1,978,568	2,000,000	1,987,100	1,989,003		287		287		1,989,290		(10,722)	(10,722)	31,356	04/15/2022
50540R-AJ-1	LAB CORP OF AMER HLDGS		03/31/2014	LINCOLN BENEFIT LIFE		6,512,574	6,100,000	6,459,541	6,378,195		(8,891)		(8,891)		6,369,304		143,270	143,270	106,581	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS		03/31/2014	LINCOLN BENEFIT LIFE		993,255	1,000,000	998,840	998,973		25		25		998,998		(5,743)	(5,743)	22,708	08/23/2022
513075-AY-7	LAMAR MEDIA CORP		04/21/2014	CALLED @ 103.93800000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				88,074	04/15/2018
51507U-AD-6	LANDMARK VII A3L CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		12,681,500	13,000,000	13,000,000	13,000,000						13,000,000		(318,500)	(318,500)	60,149	07/15/2018
51488Y-AB-5	LB BADEN-WUERTTEMBERG NY	F	03/31/2014	LINCOLN BENEFIT LIFE		31,818,030	30,000,000	30,000,000	30,000,000						30,000,000		1,818,030	1,818,030	382,958	12/30/2015
52108H-YK-4	LBUBS 2004-C1, A4 CMBS		03/31/2014	Various		6,010,403	5,894,392	5,601,617	5,968,603		(42,407)		(42,407)		5,926,196		84,207	84,207	57,390	01/15/2031
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS		02/11/2014	SCHEDULED REDEMPTION		786,006	786,006	726,718	788,260		(2,254)		(2,254)		786,006				3,641	03/15/2036
52108H-E4-2	LBUBS 2004-C4, A4 CMBS		03/31/2014	Various		3,165,233	3,164,270	3,258,237	3,167,651		(2,779)		(2,779)		3,164,873		360	360	46,823	06/15/2029
52108H-E6-7	LBUBS 2004-C4, C CMBS		05/11/2014	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,963,614	3,029,190		(29,190)		(29,190)		3,000,000				76,035	06/15/2036
52108H-E7-5	LBUBS 2004-C4, D CMBS		05/11/2014	SCHEDULED REDEMPTION		3,355,000	3,355,000	3,306,781	3,387,734		(32,734)		(32,734)		3,355,000				85,033	06/15/2036
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS		12/11/2014	SCHEDULED REDEMPTION				634,291	201,709		(201,709)		(201,709)						65,746	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3 CMBS		02/11/2014	SCHEDULED REDEMPTION		700,150	700,150	694,170	700,065		85		85		700,150				5,304	02/15/2030
52108H-4W-1	LBUBS 2005-C3, AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		10,362,530	10,000,000	9,726,172	10,299,012		(42,755)		(42,755)		10,256,257		106,273	106,273	147,981	07/15/2040
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		12/11/2014	SCHEDULED REDEMPTION		228,739	228,739	220,447	235,258		(6,519)		(6,519)		228,739				6,276	02/15/2040
52108H-E5-9	LBUBS_04-C4 CMBS		05/11/2014	Various		4,128,495	4,116,000	4,075,340	4,160,239		(44,652)		(44,652)		4,115,587		12,908	12,908	89,256	06/15/2036
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2014	Various		11,530,274	11,038,609	11,023,748	11,025,690		12,919		12,919		11,038,609		491,665	491,665	218,009	06/15/2033
521865-AR-6	LEAR CORP		03/20/2014	CALLED @ 103.93800000		5,051,000	5,051,000	5,281,120	5,149,309		(10,038)		(10,038)		5,139,272		(88,272)	(88,272)	403,316	03/15/2018
521865-AS-4	LEAR CORP		03/26/2014	CALLED @ 103.00000000		870,000	870,000	972,440	927,094		(4,127)		(4,127)		922,967		(52,967)	(52,967)	63,604	03/15/2020
521865-AT-2	LEAR CORP		05/30/2014	Various		12,765,221	13,150,000	12,753,500	12,762,204		13,999		13,999		12,776,203		(10,982)	(10,982)	541,098	01/15/2023
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		12/10/2014	SCHEDULED REDEMPTION		101,166	101,166	123,667	119,491		(18,324)		(18,324)		101,166				2,837	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		12/05/2014	SCHEDULED REDEMPTION		196,456	196,456	196,456	196,456						196,456				6,974	02/05/2027
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		10/05/2014	SCHEDULED REDEMPTION		158,608	158,608	30,532			128,076		128,076		158,608					12/31/2017
526057-BJ-2	LENNAR CORP		03/31/2014	LINCOLN BENEFIT LIFE		556,500	525,000	525,000	525,000						525,000		31,500	31,500	11,499	12/15/2017
52736R-BB-7	LEVI STRAUSS & CO		03/31/2014	LINCOLN BENEFIT LIFE		59,744	55,000	56,650	56,103		(54)		(54)		56,048		3,695	3,695	1,584	05/15/2020
50188F-AD-7	LG&E & KU ENERGY LLC		03/31/2014	LINCOLN BENEFIT LIFE		4,110,536	4,000,000	3,795,240	3,843,572		4,906		4,906		3,848,478		262,058	262,058	56,667	11/15/2020
529897-AF-7	LIBBEY GLASS INC TLB		12/31/2014	SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000				170	04/09/2021
53117C-AH-5	LIBERTY PROPERTY LP		03/31/2014	LINCOLN BENEFIT LIFE		4,067,692	4,000,000	4,073,720	4,005,950		(2,372)		(2,372)		4,003,578		64,114	64,114	141,878	08/15/2014
53219L-AL-3	LIFEPOINT HOSPITALS INC.		09/25/2014	EXCHANGE		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				110,382	12/01/2021
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		09/08/2014	CITIBANK		1,140,205	1,140,205	1,145,177	1,146,036		(1,068)		(1,068)		1,144,968		(4,763)	(4,763)	22,004	07/24/2017
501889-AA-7	LKQ CORP		04/30/2014	EXCHANGE		1,659,213	1,750,000	1,653,750	1,656,669		2,544		2,544		1,659,213				38,099	05/15/2023
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,911,667	2,591,537	2,131,346	2,087,876		(176,210)		(176,210)		1,911,667				98,858	02/25/2036
539830-AR-0	LOCKHEED MARTIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,638,581	2,170,000	2,529,244	2,511,307		(2,056)		(2,056)		2,509,252		129,329	129,329	77,849	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,314,188	4,000,000	3,963,720	3,976,817		872		872		3,977,689		336,500	336,500	64,222	11/15/2019
539830-AW-9	LOCKHEED MARTIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		13,859,554	12,018,000	11,426,130	11,453,781		2,161		2,161		11,455,941		2,403,613	2,403,613	229,143	06/01/2040
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		03/31/2014	Various		2,539,551	4,108,877	3,900,160		2,342,060			2,342,060		2,342,060		197,491	197,491		10/31/2017
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC		03/31/2014	Various		502,242	983,333	666,667		380,000			380,000		380,000		122,242	122,242	44	05/30/2014
54347U-AB-8	LOOM 2006-1A B CDO - CF - LOANS	E	10/27/2014	CALLED @ 100.00000000		10,000,000	10,000,000	7,625,000	8,907,892		598,425		598,425		9,506,316		493,684	493,684	64,197	10/26/2020
548661-AK-3	LOWE'S COMPANIES INC		03/31/2014	LINCOLN BENEFIT LIFE		3,047,643	2,500,000	2,596,950	2,575,168		(752)		(752)		2,574,416		473,227	473,227	88,472	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,161,657	1,000,000	994,490	994,908		27		27		994,935		166,722	166,722	26,744	10/15/2036
548661-CS-4	LOWE'S COMPANIES INC		03/31/2014	LINCOLN BENEFIT LIFE		15,406,170	15,000,000	14,992,500	14,996,715		351		351		14,997,065		409,105	409,105	146,979	04/15/2016
50218U-AC-0	LTCG HLDG CORP (LONG TERM CARE) TL		12/31/2014	SCHEDULED REDEMPTION		200,000	200,000	199,000			1,000		1,000		200,000				1,083	06/06/2020
549271-AE-4	LUBRIZOL CORP		10/01/2014	MATURED		6,000,000	6,000,000	5,943,810	5,994,147		5,853		5,853		6,000,000				330,000	10/01/2014
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,121,369	2,456,852	1,964,673	2,101,573		19,796		19,796		2,121,369				80,180	11/25/2036
52524M-AX-7	LXS_07-9 RMBS		12/01/2014	SCHEDULED REDEMPTION		443,608	626,578	509,130	503,357		(59,750)		(59,750)		443,608				22,554	04/25/2037
577778-CE-1	MACYS RETAIL HLDGS INC		03/31/2014	LINCOLN BENEFIT LIFE		1,214,155	1,000,000	1,022,500	1,021,058		(125)		(125)		1,020,932		193,223	193,223	47,644	07/15/2034
559080-AA-4	MAGELLAN MIDSTREAM PRTNS		03/31/2014	LINCOLN BENEFIT LIFE		10,094,780	10,000,000	10,625,900	10,035,747		(21,448)		(21,448)		10,014,299		80,481	80,481	215,000	06/01/2014
559080-AB-2	MAGELLAN MIDSTREAM PRTNS		03/31/2014	LINCOLN BENEFIT LIFE		11,072,590	10,000,000	9,929,600	9,978,570		1,779		1,779		9,980,349		1,092,241	1,092,241	260,528	10/15/2016
L6232U-AD-9	MALLINCKRODT INT'L FINANCE INCREM TLB1	E	12/31/2014	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				17	03/19/2021
576434-QD-9	MALT 2004-4 7A1 RMBS		03/31/2014	Various		5,988,740	5,774,064	5,998,712	5,967,430		(5,263)		(5,263)		5,962,167		26,573	26,573	113,971	08/25/2035
563571-AG-3	MANITOWOC COMPANY INC		02/15/2014	CALLED @ 104.75000000		6,000,000	6,000,000	6,750,000	6,305,953		(20,953)		(20,953)		6,285,000		(285,000)	(285,000)	570,000	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC		03/31/2014	LINCOLN BENEFIT LIFE		5,023,188	4,475,000	4,626,125	4,581,338		(4,610)		(4,610)		4,576,729		446,459	446,459	158,490	11/01/2020
564759-PS-1	MANUF & TRADERS TRUST CO		03/31/2014	LINCOLN BENEFIT LIFE		5,794,746	5,644,000	5,644,000	5,644,000						5,644,000		150,746	150,746	81,431	12/28/2020
564759-QB-7	MANUF & TRADERS TRUST CO		03/31/2014	LINCOLN BENEFIT LIFE		20,776,600	20,000,000	20,000,000	20,000,000						20,000,000		776,600	776,600	375,267	12/01/2021
565849-AK-2	MARATHON OIL CORP		05/27/2014	JPMORGAN CHASE & CO.		24,062,250	25,000,000	24,939,250	24,945,521		2,261		2,261		24,947,782		(885,532)	(885,532)	406,389	11/01/2022

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
56585A-AD-4	MARATHON PETROLEUM CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,559,235	5,000,000	4,997,350	4,997,983		59		59		4,998,042		561,193	561,193	149,479	03/01/2021
570535-AM-6	MARKEL CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		7,292,415	7,500,000	7,487,925	7,488,748		256		256		7,489,004		(196,589)	(196,589)	136,693	03/30/2023
570506-AP-0	MARKWEST ENERGY PART/FIN		03/31/2014	LINCOLN BENEFIT LIFE		3,060,720	2,834,000	2,866,500	2,860,699		(954)		(954)		2,859,745		200,975	200,975	52,153	06/15/2022
570506-AR-6	MARKWEST ENERGY PART/FIN		06/23/2014	Various		510,000	500,000	500,000	500,000						500,000		10,000	10,000	21,313	07/15/2023
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,309,059	1,309,059	1,265,901	1,268,675		40,384		40,384		1,309,059				19,361	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2014	SCHEDULED REDEMPTION		725,476	725,476	752,823	761,457		(35,981)		(35,981)		725,476				29,017	09/25/2044
57643Q-BM-6	MARP 2006-1 1A2 RMBS		03/31/2014	Various		9,136,155	9,351,675	9,725,012	9,660,908		(5,443)		(5,443)		9,655,465		(519,310)	(519,310)	216,335	09/25/2051
571903-AJ-2	MARRIOTT INTERNATIONAL		03/31/2014	LINCOLN BENEFIT LIFE		15,274,125	15,000,000	14,895,800	14,920,832		3,542		3,542		14,924,374		349,751	349,751	262,500	03/01/2019
57169*-AQ-0	MARS, INC. SER G SR NTS DUE 2019		03/31/2014	LINCOLN BENEFIT LIFE		29,669,000	30,000,000	30,000,000	30,000,000						30,000,000		(331,000)	(331,000)	385,333	10/11/2019
55259P-AD-8	MARSHALL & ILSLEY BANK	I	03/31/2014	LINCOLN BENEFIT LIFE		1,088,664	1,000,000	996,460	998,903		84		84		998,987		89,677	89,677	35,278	01/17/2017
573334-AB-5	MARTIN MIDSTREAM PARTNER		04/01/2014	Various		5,762,913	5,688,000	5,898,640	5,800,040		(11,411)		(11,411)		5,788,629		(25,716)	(25,716)	429,925	04/01/2018
574599-BG-0	MASCO CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,620,000	4,000,000	4,015,000	4,012,265		(439)		(439)		4,011,825		608,175	608,175	155,167	03/15/2020
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		12/19/2014	DISTRIBUTION		349,357		349,357			282,847		282,847		349,357					07/01/2026
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS		04/21/2014	MATURED		7,000,000	7,000,000	6,977,740	6,998,211		1,789		1,789		7,000,000				100,625	04/21/2014
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN ABS		03/31/2014	Various		13,960,970	15,000,000	14,888,250	14,900,259		2,399		2,399		14,902,658		(941,688)	(941,688)	165,972	10/17/2022
55265K-TK-5	MASTR 2003-3 2A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,663,587	1,663,587	1,632,328	1,652,383		11,204		11,204		1,663,587				45,443	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,960,842	1,960,842	1,873,736	1,929,598		31,243		31,243		1,960,842				60,888	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		529,766	529,766	523,351	527,025		2,740		2,740		529,766				15,529	08/25/2019
577081-AY-8	MATTEL INC		06/02/2014	CITIGROUP GLOBAL MARKETS		3,900,160	4,000,000	3,992,480	3,993,008		282		282		3,993,291		(93,131)	(93,131)	91,000	03/15/2023
579780-AH-0	MCCORMICK & CO		03/03/2014	MORGAN STANLEY		8,013,419	7,550,000	7,989,863	7,897,022		(7,397)		(7,397)		7,889,626		123,793	123,793	188,939	07/15/2021
58013M-EQ-3	MCDONALD'S CORP		03/31/2014	LINCOLN BENEFIT LIFE		14,812,920	15,000,000	14,856,750	14,887,526		4,935		4,935		14,892,461		(79,541)	(79,541)	95,313	05/29/2019
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED		03/17/2014	CALLED @ 100.00000000		30,000,000	30,000,000	29,723,584	29,772,248		2,054		2,054		29,774,303		225,697	225,697	434,853	12/15/2028
581557-AZ-8	MCKESSON CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,315,200	10,000,000	9,988,600	9,989,680		256		256		9,989,936		(674,736)	(674,736)	79,500	12/15/2022
58155Q-AG-8	MCKESSON CORP		05/28/2014	JPMORGAN CHASE & CO.		9,680,500	10,000,000	9,987,800	9,988,667		455		455		9,989,122		(308,622)	(308,622)	203,458	03/15/2023
582839-AD-8	MEAD JOHNSON NUTRITION C		08/13/2014	CALLED @ 100.70611300		20,000,000	20,000,000	19,910,400	19,983,921		11,868		11,868		19,995,790		4,210	4,210	689,556	11/01/2014
58404J-AK-4	MEDASSETS INC TERM B LOAN		09/25/2014	Various		319,248	320,000	318,393	318,243		207		207		318,450		798	798	9,162	12/13/2019
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		12/15/2014	SCHEDULED REDEMPTION		687,436	687,436	689,585	689,458		(2,022)		(2,022)		687,436				17,056	04/15/2028
585055-AR-7	MEDTRONIC INC		03/31/2014	LINCOLN BENEFIT LIFE		7,174,412	7,000,000	6,999,370	6,999,839		33		33		6,999,872		174,540	174,540	114,333	03/15/2015
585055-AX-4	MEDTRONIC INC		05/29/2014	Various		15,211,380	15,000,000	14,954,100	14,961,280		1,518		1,518		14,962,798		248,582	248,582	309,028	03/15/2022
585055-AZ-9	MEDTRONIC INC		05/28/2014	Various		14,322,320	15,000,000	14,964,750	14,967,112		959		959		14,968,071		(645,751)	(645,751)	229,549	04/01/2023
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
585515-AD-1	MELLON FUNDING CORP		12/01/2014	MATURED		1,500,000	1,500,000	1,554,930	1,505,477		(5,477)		(5,477)		1,500,000				75,000	12/01/2014
58711P-AL-6	MEN'S WEARHOUSE TLB		11/03/2014	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				42	06/18/2021
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS		02/24/2014	JPMORGAN CHASE & CO.		15,019,922	15,000,000	15,026,367	15,025,579		(3,740)		(3,740)		15,021,839		(1,917)	(1,917)	17,208	06/16/2016
589331-AT-4	MERCK & CO INC		03/31/2014	LINCOLN BENEFIT LIFE		37,407,760	40,000,000	39,986,000	39,987,636		320		320		39,987,956		(2,580,196)	(2,580,196)	522,667	09/15/2022
58933Y-AB-1	MERCK & CO INC		03/31/2014	LINCOLN BENEFIT LIFE		10,295,800	10,000,000	9,975,900	9,990,022		1,201		1,201		9,991,223		304,577	304,577	160,000	01/15/2016
58933Y-AC-9	MERCK & CO INC		03/31/2014	LINCOLN BENEFIT LIFE		8,249,763	8,415,000	8,421,900	8,420,386		(323)		(323)		8,420,063		(170,300)	(170,300)	61,967	01/31/2018
59018Y-SU-6	MERRILL LYNCH & CO		02/03/2014	MATURED		2,000,000	2,000,000	2,045,146	2,001,051		(1,051)		(1,051)		2,000,000				50,000	02/03/2014
59022C-CS-0	MERRILL LYNCH & CO		03/31/2014	LINCOLN BENEFIT LIFE		2,224,490	2,000,000	1,993,640	1,997,460		174		174		1,997,634		226,856	226,856	47,183	05/02/2017
59217E-BW-3	MET LIFE GLOB FUNDING I		03/31/2014	LINCOLN BENEFIT LIFE		8,072,944	8,000,000	8,476,192	8,050,412		(28,535)		(28,535)		8,021,877		51,067	51,067	126,417	06/10/2014
59217G-AX-7	MET LIFE GLOB FUNDING I		05/29/2014	Various		14,686,782	15,000,000	14,992,350	14,993,000		241		241		14,993,240		(306,458)	(306,458)	372,750	01/10/2023
591709-AM-2	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		2,010,914	2,000,000	2,012,500	2,011,115		(201)		(201)		2,010,914				45,139	04/01/2021
591709-AP-5	METROPCS WIRELESS INC		02/11/2014	EXCHANGE		9,625,699	9,500,000	9,635,000	9,627,242		(1,544)		(1,544)		9,625,699				227,274	04/01/2023
59317A-AA-9	MEZZ 2006-C4 A CMBS		03/31/2014	Various		1,742,804	21,690,981	4,221,542	1,770,724		(221,182)		(221,182)		1,549,542		193,262	193,262	346,926	07/15/2045
593171-BK-6	MEZZ_05-C3 CMBS		12/01/2014	SCHEDULED REDEMPTION				1,150,357	195,121		(195,121)		(195,121)						170,521	05/17/2044
593171-BJ-9	MEZZCAP 2005-C3, A CMBS		03/31/2014	LINCOLN BENEFIT LIFE		1,654,210	26,215,689	6,042,658	1,953,069	327,885	(268,613)		59,271		2,012,340		(358,130)	(358,130)	424,354	05/15/2044
55288*-AA-5	MGE POWER LLC ABS		12/25/2014	SCHEDULED REDEMPTION		701,988	701,988	704,328	703,544		(1,556)		(1,556)		701,988				24,823	09/25/2033
55288*-AB-3	MGE POWER LLC ABS		12/25/2014	SCHEDULED REDEMPTION		592,600	592,600	592,600	592,600						592,600				19,135	10/25/2033
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		12/31/2014	SCHEDULED REDEMPTION		20,000	20,000	19,822	19,817		183		183		20,000				99	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		03/31/2014	Various		2,468,063	2,475,000	2,464,556	2,464,154		434		434		2,464,587		3,476	3,476	21,896	12/20/2019
45567Y-AB-1	MH SUB I LLC (MICRO HLDGS) 1ST LIEN TL		09/30/2014	SCHEDULED REDEMPTION		5,637	5,637	5,583			54		54		5,637				489	07/08/2021
61913P-AG-7	MHL 2004-2 A1 RMBS		03/31/2014	Various		5,361,481	5,477,574	5,489,557	5,479,984		(107)		(107)		5,479,877		(118,396)	(118,396)	12,996	12/25/2034
61913P-AQ-5	MHL_05-1 RMBS		12/25/2014	SCHEDULED REDEMPTION		198,994	198,994	198,994	198,994						198,994				700	02/25/2035
61913P-AS-1	MHL_05-1 RMBS		12/25/2014	SCHEDULED REDEMPTION		497,484	497,484	497,484	497,484						497,484				2,040	02/25/2035
61915R-AK-2	MHL_05-3 RMBS		12/25/2014	SCHEDULED REDEMPTION		1,213,117	1,213,117	1,187,520	1,189,755		23,362		23,362		1,213,117				3,090	08/25/2035
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		10/31/2014	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				24	01/28/2020

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
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		03/31/2014	Various		1,991,251	1,990,000	1,990,000	1,990,000						1,990,000		1,251	1,251	26,599	01/28/2020
594918-AH-7	MICROSOFT CORP		03/31/2014	LINCOLN BENEFIT LIFE		25,742,725	25,000,000	24,784,000	24,847,216		5,092		5,092		24,852,308		890,417	890,417	375,000	10/01/2020
594918-AQ-7	MICROSOFT CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,628,585	5,000,000	4,971,350	4,974,330		658		658		4,974,988		(346,403)	(346,403)	40,139	11/15/2022
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TBL		03/31/2014	Various		717,910	717,688	717,688	717,688						717,688		222	222	8,306	07/30/2020
59565A-AA-8	MIDCONTINENT EXPRESS PIP		03/31/2014	LINCOLN BENEFIT LIFE		8,107,304	8,000,000	8,096,588	8,015,795		(5,527)		(5,527)		8,010,268		97,036	97,036	237,378	09/15/2014
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2014	SCHEDULED REDEMPTION		1,869,600	1,869,600	1,869,600	1,869,600						1,869,600				112,176	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2014	SCHEDULED REDEMPTION		64,545	64,545	64,545	64,545						64,545				3,210	03/15/2025
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
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE		03/31/2014	LINCOLN BENEFIT LIFE		5,888,819	5,695,710	5,695,710	5,695,710						5,695,710		193,108	193,108	76,739	06/30/2027
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO		03/07/2014	EXCHANGE		16,311,081	15,111,111	15,111,111	16,360,736		(49,655)		(49,655)		16,311,081				174,857	12/20/2021
605417-BX-1	MISSISSIPPI POWER CO		03/31/2014	LINCOLN BENEFIT LIFE		10,298,730	10,000,000	9,983,200	9,990,366		836		836		9,991,203		307,527	307,527	108,361	10/15/2016
60687V-AH-8	MLCFC 2006-3, AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		28,839,037	28,971,000	27,309,735	28,173,625		46,885		46,885		28,220,510		618,527	618,527	397,265	07/12/2046
60687V-BB-0	MLCFC 2006-3, XP CMBS		09/01/2014	SCHEDULED REDEMPTION				12,227,797	1,548,619		(1,548,619)		(1,548,619)						1,757,576	07/12/2046
55313K-AG-6	MLCFC 2007-7 AM CMBS		03/31/2014	LINCOLN BENEFIT LIFE		16,961,683	17,252,000	16,698,049	16,956,761		6,297		6,297		16,963,058		(1,375)	(1,375)	330,355	06/12/2050
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2014	SCHEDULED REDEMPTION		946,490	946,490	924,344	927,200		19,290		19,290		946,490				864,205	02/25/2035
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
59023B-AC-8	MLMT 2006-C1 A3 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		3,558,823	3,549,923	3,660,858	3,578,749		(2,412)		(2,412)		3,576,336		(17,513)	(17,513)	67,113	05/12/2039
608190-AH-7	MOHAWK INDUSTRIES INC		08/15/2014	Various		3,208,000	3,048,000	3,136,943	3,085,432		(5,796)		(5,796)		3,079,636		128,364	128,364	221,530	01/15/2016
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		30,000	30,000	30,092	30,092		(92)		(92)		30,000				1,286	03/27/2020
61166W-AH-4	MONSANTO CO		03/31/2014	LINCOLN BENEFIT LIFE		4,640,535	5,000,000	4,994,200	4,994,974		134		134		4,995,108		(354,573)	(354,573)	78,222	07/15/2022
61532X-AC-0	MONUMENTAL GLOBAL FUNDNG	R	01/15/2014	MATURED		15,000,000	15,000,000	15,123,180	15,001,347		(1,347)		(1,347)		15,000,000				393,750	01/15/2014
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		03/06/2014	Various		2,711,111	2,711,111	2,709,484	2,707,896		3,215		3,215		2,711,111				18,205	05/10/2014
61684#-AB-7	MORENO GROUP LLC (DYNAMIC) DD TL		03/06/2014	Various		519,445	519,445	519,134	518,831		614		614		519,445				3,488	05/10/2014
61746B-DJ-2	MORGAN STANLEY		04/23/2014	Various		9,956,205	10,000,000	9,963,700	9,966,286		892		892		9,967,178		(10,973)	(10,973)	239,063	02/25/2023
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/31/2014	Various		7,002,396	7,060,000	7,060,000	7,060,000						7,060,000		(57,604)	(57,604)	277,265	03/01/2018
61945C-AA-1	MOSAIC CO		03/31/2014	LINCOLN BENEFIT LIFE		9,044,577	9,000,000	8,917,920	8,933,181		1,827		1,827		8,935,009		109,568	109,568	127,500	11/15/2021
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/31/2014	Various		5,795,767	5,285,497	5,055,742	5,154,743		4,434		4,434		5,159,177		636,590	636,590	90,551	01/05/2025
04853#-AA-4	MOTOROLA / ATLANTIC FIN GROUP ABS		10/01/2014	Various		4,893,788	4,893,788	4,406,175	4,842,827		50,961		50,961		4,893,788				244,225	10/01/2014
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/15/2014	Various		4,965,274	4,841,267	4,841,267	4,841,267						4,841,267		124,007	124,007	98,238	03/25/2030
62443P-AA-7	MOUNTAIN VIEW II CDO - CF - LOANS	E	07/17/2014	Various		19,813,349	20,000,000	20,000,000	20,000,000						20,000,000		(186,651)	(186,651)	75,385	01/12/2021
62431R-AC-3	MOUNTAIN VIEW III CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		11,875,000	12,500,000	12,480,628	12,492,432		462		462		12,492,893		(617,893)	(617,893)	40,111	04/16/2021
61745M-T4-5	MSC 2004-HQ4, A7 CMBS		08/01/2014	SCHEDULED REDEMPTION		8,301,637	8,301,637	8,213,100	8,298,167		3,470		3,470		8,301,637				148,214	04/14/2040
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS		03/31/2014	Various		8,887,717	8,888,943	9,344,964	8,902,861		(12,812)	579	(13,391)		8,889,470		(1,753)	(1,753)	94,506	06/15/2038
61745M-L4-3	MSC 2004-T15, A4 CMBS		07/01/2014	SCHEDULED REDEMPTION		25,566,561	25,566,561	26,141,687	25,665,621		(99,060)		(99,060)		25,566,561				507,865	06/13/2041
61745M-W4-1	MSC 2005-T17, A5 CMBS		12/01/2014	SCHEDULED REDEMPTION		9,514,554	9,514,554	9,312,948	9,498,885		15,669		15,669		9,514,554				312,817	12/13/2041
61745M-5H-2	MSC 2005-T19, A4B CMBS		03/31/2014	LINCOLN BENEFIT LIFE		6,288,792	6,000,000	6,032,808	6,006,588		(954)		(954)		6,005,633		283,159	283,159	98,900	06/12/2047
617451-FU-8	MSC 2006-HQ8, X CMBS		03/31/2014	Various		508,422		3,354,810	748,194		(101,804)		(101,804)		646,391		(137,969)	(137,969)	137,281	03/12/2044
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS		08/01/2014	SCHEDULED REDEMPTION		564,544	564,544	556,639	564,544						564,544				9,856	11/13/2036
61748H-HC-8	MSM_04-11A RMBS		12/25/2014	SCHEDULED REDEMPTION		362,772	362,772	362,772	362,863		(91)		(91)		362,772				1,343	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS		12/01/2014	SCHEDULED REDEMPTION		155,839	155,839	155,323	155,450		389		389		155,839				800	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2014	SCHEDULED REDEMPTION		1,061,954	1,255,794	1,037,595	1,034,909		27,045		27,045		1,061,954				55,605	04/25/2058
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-2		09/30/2014	SCHEDULED REDEMPTION		192,295	192,295	191,061	191,061		1,233		1,233		192,295				5,823	06/29/2018
626717-AD-4	MURPHY OIL CORP		03/31/2014	LINCOLN BENEFIT LIFE		990,726	1,000,000	997,860	998,150		47		47		998,197		(7,471)	(7,471)	13,333	06/01/2022
626717-AF-9	MURPHY OIL CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,853,660	5,000,000	4,979,700	4,981,558		439		439		4,981,997		(128,337)	(128,337)	61,667	12/01/2022
571628-AC-0	MVCOT 2007-1A C ABS		03/01/2014	SCHEDULED REDEMPTION		289,367	289,367	289,363	289,365		2		2		289,367				4,820	05/20/2029
571628-AD-8	MVCOT 2007-1A D ABS		03/01/2014	SCHEDULED REDEMPTION		217,025	217,025	217,021	217,022		2		2		217,025				3,812	05/20/2029
57165L-AA-2	MVCOT_10-1A ABS		03/31/2014	Various		2,242,064	2,181,323	2,181,086	2,181,079		19		19		2,181,099		60,965	60,965	21,120	10/20/2032
628530-AL-1	MYLAN INC		03/31/2014	LINCOLN BENEFIT LIFE		4,764,140	4,250,000	4,446,563	4,373,386		(6,649)		(6,649)		4,366,737		397,402	397,402	238,000	07/15/2020
628530-AP-2	MYLAN INC		11/15/2014	CALLED @ 103.00000000		1,000,000	1,000,000	1,028,750	1,015,607		(4,485)		(4,485)		1,011,122		(11,122)	(11,122)	90,000	11/15/2018
65538P-AG-3	NAA 2007-1 1A6 RMBS		03/31/2014	Various		17,978,396	17,631,536	17,129,703	17,193,198		22,023	61,287	(39,264)		17,153,934		824,461	824,461	311,126	03/25/2047
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		12/01/2014	SCHEDULED REDEMPTION		419,972	419,972	263,780	221,571		198,401		198,401		419,972				15,092	10/25/2051
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	12/31/2014	SCHEDULED REDEMPTION		242,500	242,500	237,114	238,281		4,219		4,219		242,500				15,197	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		3,226,746	3,000,000	3,000,000	3,000,000						3,000,000		226,746	226,746	74,055	03/15/2020
63530Q-AE-9	NATIONAL CINEMEDIA LLC		03/31/2014	LINCOLN BENEFIT LIFE		1,186,875	1,125,000	1,138,170	1,136,607		(384)		(384)		1,136,222		50,653	50,653	31,125	04/15/2022
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		03/31/2014	LINCOLN BENEFIT LIFE		8,738,748	7,731,422	7,731,422	7,731,422						7,731,422		1,007,326	1,007,326	199,643	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2014	SCHEDULED REDEMPTION		372,368	372,368	372,368	372,368						372,368				10,426	03/31/2024
636180-BL-4	NATIONAL FUEL GAS CO		03/31/2014	LINCOLN BENEFIT LIFE		4,879,670	5,000,000	4,986,650	4,987,628		284		284		4,987,911		(108,241)	(108,241)	109,375	03/01/2023
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		03/31/2014	Various		6,845,415	6,338,919	6,337,430	6,338,293		626		626		6,338,919		506,496	506,496	253,152	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC		04/17/2014	Various		2,351,000	2,351,000	2,351,000	2,348,326				813		2,349,139		1,861	1,861	68,371	10/17/2015
637071-AJ-0	NATIONAL OILWELL VARCO I		05/27/2014	JPMORGAN CHASE & CO.		9,637,500	10,000,000	9,964,000	9,967,547				1,343		9,968,890		(331,390)	(331,390)	129,278	12/01/2022
637640-AF-0	NATIONAL SEMICONDUCTOR		03/31/2014	LINCOLN BENEFIT LIFE		4,142,048	4,000,000	3,955,080	3,987,580				2,351		3,989,932		152,117	152,117	72,856	04/15/2015
63859W-AB-5	NATIONWIDE BLDG SOCIETY	F	01/15/2014	MATURED		2,000,000	2,000,000	2,034,920	2,000,184				(184)		2,000,000				52,500	01/15/2014
636274-AC-6	NATL GRID PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		15,190,584	13,609,000	13,615,276	13,613,318				(391)		13,612,927		1,577,656	1,577,656	571,578	08/01/2016
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	4,041,870	382,488	(938,226)		(555,738)		3,486,132		388,289	388,289	1,053,796	09/20/2020
63946B-AE-0	NBC UNIVERSAL		03/31/2014	LINCOLN BENEFIT LIFE		5,426,135	5,000,000	5,053,600	5,042,171		(1,244)		(1,244)		5,040,927		385,208	385,208	109,375	04/01/2021
63946C-AD-0	NBCUNIVERSAL ENTERPRISE		01/17/2014	GOLDMAN, SACHS & CO.		9,799,000	10,000,000	9,994,300	9,994,983		55		55		9,995,038		(196,038)	(196,038)	53,737	04/15/2019
628783-AR-3	NBTY, INC. TERM B-2 LOAN		11/04/2014	Various		1,677,811	1,709,871	1,709,871	1,709,871						1,709,871		(32,060)	(32,060)	50,565	10/01/2017
628865-AA-5	NCR CORP		07/23/2014	EXCHANGE		300,000	300,000	300,000	300,000						300,000				10,477	12/15/2021
628865-AC-1	NCR CORP		07/23/2014	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				56,844	12/15/2023
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/31/2014	Various		6,163,647	5,705,815	5,452,710	6,091,907		(21,541)		(21,541)		5,680,226		483,420	483,420	162,566	06/30/2027
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		03/31/2014	LINCOLN BENEFIT LIFE		2,769,000	2,600,000	2,660,000	2,649,597		(1,686)		(1,686)		2,647,911		121,089	121,089	83,164	03/15/2022
641423-BY-3	NEVADA POWER CO		03/31/2014	LINCOLN BENEFIT LIFE		5,643,480	4,615,000	4,607,876	4,610,656		173		173		4,610,829		1,032,652	1,032,652	179,024	03/15/2019
64952W-AW-3	NEW YORK LIFE GLOBAL FDG		03/31/2014	LINCOLN BENEFIT LIFE		10,258,290	10,000,000	9,972,800	9,992,296		1,411		1,411		9,993,707		264,583	264,583	122,500	05/04/2015
64952W-BC-6	NEW YORK LIFE GLOBAL FDG		03/31/2014	LINCOLN BENEFIT LIFE		10,365,150	10,000,000	9,980,400	9,989,756		984		984		9,990,740		374,410	374,410	174,903	07/14/2016
64952W-BK-8	NEW YORK LIFE GLOBAL FDG		03/31/2014	LINCOLN BENEFIT LIFE		14,829,315	15,000,000	14,972,550	14,978,821		1,349		1,349		14,980,169		(150,854)	(150,854)	81,792	10/30/2017
651229-AK-2	NEWELL RUBBERMAID INC		03/31/2014	LINCOLN BENEFIT LIFE		14,924,896	14,000,000	13,994,400	13,996,014		129		129		13,996,143		928,753	928,753	413,078	08/15/2020
651229-AM-8	NEWELL RUBBERMAID INC		03/31/2014	LINCOLN BENEFIT LIFE		5,104,390	5,000,000	4,984,100	4,986,164		347		347		4,986,511		117,879	117,879	58,889	06/15/2022
651290-AK-4	NEWFIELD EXPLORATION CO		10/28/2014	CALLED @ 102.37500000		4,550,000	4,550,000	4,472,625	4,501,788		7,949		7,949		4,509,736		40,264	40,264	416,941	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO		03/31/2014	LINCOLN BENEFIT LIFE		5,325,000	5,000,000	5,331,250	5,211,369		(11,625)		(11,625)		5,199,744		125,256	125,256	229,167	02/01/2020
651290-AQ-1	NEWFIELD EXPLORATION CO		10/01/2014	OPPENHEIMER & CO., INC.		1,188,000	1,100,000	1,162,500	1,158,122		(3,312)		(3,312)		1,154,811		33,189	33,189	78,203	07/01/2024
651587-AF-4	NEWMARKET CORP		03/31/2014	LINCOLN BENEFIT LIFE		14,757,315	15,000,000	14,975,255	14,976,678		544		544		14,977,222		(219,907)	(219,907)	181,083	12/15/2022
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	(706,596)		(536,615)		3,884,635		126,723	126,723	1,084,412	06/02/2025
651639-AN-6	NEWMONT MINING CORP		03/31/2014	LINCOLN BENEFIT LIFE		14,968,916	16,500,000	16,374,435	16,393,989		2,786		2,786		16,396,775		(1,427,859)	(1,427,859)	314,417	03/15/2022
652478-AQ-1	NEWS AMERICA HOLDINGS		03/31/2014	LINCOLN BENEFIT LIFE		624,615	500,000	489,993	495,861		187		187		496,047		128,568	128,568	26,469	08/10/2018
652482-BG-4	NEWS AMERICA INC		12/15/2014	MATURED		22,000,000	22,000,000	21,746,360	21,967,396		32,604		32,604		22,000,000				1,166,000	12/15/2014
652482-CG-3	NEWS AMERICA INC		03/31/2014	Various		19,229,560	20,000,000	19,862,212	19,874,069		2,736		2,736		19,876,806		(647,246)	(647,246)	306,667	09/15/2022
65334H-AK-8	NEXEN INC	A	03/31/2014	LINCOLN BENEFIT LIFE		8,101,380	7,000,000	6,986,070	6,991,195		334		334		6,991,529		1,109,851	1,109,851	290,539	07/30/2019
65339K-AG-5	NEXTERA ENERGY CAPITAL		03/31/2014	LINCOLN BENEFIT LIFE		4,836,280	5,000,000	4,999,950	4,999,952		1		1		4,999,953		(163,673)	(163,673)	53,368	06/15/2023
63615#-AA-9	NFL 6.69% SR NTS ABS		10/15/2014	SCHEDULED REDEMPTION		2,759,011	2,759,011	2,920,237	2,802,060		(43,050)		(43,050)		2,759,011				184,578	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		10/15/2014	Various		3,379,913	3,182,392	3,182,392	3,182,392						3,182,392		197,520	197,520	137,942	10/15/2017
34486#-AA-6	NFL TRUST II ABS		03/31/2014	LINCOLN BENEFIT LIFE		5,114,854	5,000,000	5,000,000	5,091,674		(29,786)		(29,786)		5,061,888		52,966	52,966	124,847	10/05/2014
34486#-AA-8	NFL TRUST III ABS		10/21/2014	PRINCIPAL PAYDOWN		9,013,699	9,013,699	9,013,699	9,013,699						9,013,699				901,117	11/21/2015
66522B-C*-1	NICOR GAS FIRST MORTGAGE BOND 2.86% SERI		03/31/2014	LINCOLN BENEFIT LIFE		30,829,069	30,000,000	29,994,184	29,975,008		2,925		2,925		29,977,933		851,136	851,136	572,000	02/01/2016
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		10/09/2014	SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000				111	04/15/2021
65409Q-AY-8	NIELSEN FINANCE LLC/CO		07/23/2014	Various		12,653,125	12,000,000	13,013,750	12,551,098		(56,024)		(56,024)		12,495,073		158,052	158,052	625,495	10/15/2018
654106-AC-7	NIKE INC		03/31/2014	LINCOLN BENEFIT LIFE		9,230,850	10,000,000	9,983,000	9,984,039		385		385		9,984,423		(753,573)	(753,573)	93,750	05/01/2023
654679-AB-5	NISKA GAS STORAGE US/CAN		03/04/2014	OPPENHEIMER & CO., INC.		7,053,750	6,750,000	6,793,750	6,772,071		(1,668)		(1,668)		6,770,403		283,347	283,347	286,219	03/15/2018
65473Q-AL-7	NISOURCE FINANCE CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,013,486	1,000,000	999,640	999,978		10		10		999,988		13,498	13,498	38,400	07/15/2014
65473Q-BA-0	NISOURCE FINANCE CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,953,720	5,000,000	4,979,650	4,982,108		411		411		4,982,519		(28,799)	(28,799)	120,847	02/15/2023
65539B-AA-6	NMRR_10-1RA RMBS		12/01/2014	SCHEDULED REDEMPTION		1,377,234	1,377,234	1,383,260	1,381,083		(3,848)		(3,848)		1,377,234				59,236	07/26/2037
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2014	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,398		602		602		300,000				21,450	06/01/2018
654894-AE-4	NOBLE ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		5,826,405	5,000,000	5,062,500	5,040,394		(720)		(720)		5,039,674		786,731	786,731	167,153	10/15/2023
655044-AA-3	NOBLE ENERGY INC		04/15/2014	Various		15,015,410	15,000,000	15,169,400	15,013,520		(13,770)		(13,770)		14,999,750		15,660	15,660	373,333	04/15/2014
655044-AF-2	NOBLE ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		5,267,775	5,000,000	4,996,700	4,997,273		73		73		4,997,346		270,429	270,429	61,097	12/15/2021
65504L-AC-1	NOBLE HOLDING INTL LTD	E	03/31/2014	LINCOLN BENEFIT LIFE		7,095,623	6,650,000	6,631,713	6,637,003		422		422		6,637,425		458,198	458,198	217,233	08/01/2020
65504L-AJ-6	NOBLE HOLDING INTL LTD	E	03/31/2014	LINCOLN BENEFIT LIFE		2,974,821	3,000,000	2,992,680	2,993,840		159		159		2,993,999		(19,178)	(19,178)	64,517	03/15/2022
655664-AM-2	NORDSTROM INC		01/08/2014	CALLED @ 102.43689700		1,000,000	1,000,000	1,113,944	1,011,496		(537)		(537)		1,010,960		(10,960)	(10,960)	31,306	06/01/2014
655844-AQ-1	NORFOLK SOUTHERN CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,355,098	2,612,500	2,900,312	2,816,328		(1,654)		(1,654)		2,814,674		540,424	540,424	118,905	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP		09/17/2014	MATURED		6,182,000	6,182,000	5,870,584	6,153,425		28,575		28,575		6,182,000				324,988	09/17/2014
655844-BH-0	NORFOLK SOUTHERN CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,337,316	1,307,000	1,113,592	1,117,737		493		493		1,118,230		219,086	219,086	31,610	10/01/2041
655844-BJ-6	NORFOLK SOUTHERN CORP		03/31/2014	LINCOLN BENEFIT LIFE		34,088,460	35,000,000	34,627,950	34,686,234		8,345		8,345		34,694,579		(606,119)	(606,119)	525,000	04/01/2022
655844-BL-1	NORFOLK SOUTHERN CORP		05/29/2014	JPMORGAN CHASE & CO.		4,890,850	5,000,000	4,951,851	4,954,444		1,846		1,846		4,956,290		(65,440)	(65,440)	116,120	02/15/2023
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

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
665772-CK-3	NORTHERN STATES PWR-MINN		03/31/2014	LINCOLN BENEFIT LIFE		9,434,110	10,000,000	9,981,700	9,982,694		409		409		9,983,103		(548,993)	(548,993)	98,222	05/15/2023
665859-AK-0	NORTHERN TRUST CORP		03/31/2014	LINCOLN BENEFIT LIFE		15,058,500	15,000,000	15,000,000	15,000,000						15,000,000		58,500	58,500	289,063	05/01/2014
665859-AL-8	NORTHERN TRUST CORP		03/04/2014	BARCLAYS		7,434,140	7,000,000	6,991,810	6,994,101		141		141		6,994,241		439,899	439,899	82,513	11/04/2020
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS	E	10/22/2014	Various		5,643,990	5,643,990	4,063,673	5,663,392		451,066		451,066		5,643,990				26,381	10/22/2021
66858X-AG-6	NORTHWOODS V B CDO - CF - LOANS	E	09/08/2014	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				57,964	12/07/2020
66859A-AE-0	NORTHWOODS VI A-2 CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		19,600,000	20,000,000	20,000,000	20,000,000						20,000,000		(400,000)	(400,000)	58,611	03/16/2021
66859G-AD-9	NORTHWOODS VIII C CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		18,948,000	20,000,000	20,000,000	20,000,000						20,000,000		(1,052,000)	(1,052,000)	91,018	07/28/2022
66989H-AA-6	NOVARTIS CAPITAL CORP	R	02/10/2014	MATURED		10,000,000	10,000,000	9,989,700	9,999,756		244		244		10,000,000				206,250	02/10/2014
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	03/31/2014	Various		1,307,188	1,309,527	1,302,856	1,302,308		573		573		1,302,880		4,308	4,308	12,413	03/10/2017
629377-BS-0	NRG ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		2,200,000	2,000,000	1,960,000	1,966,688		834		834		1,967,523		232,477	232,477	59,500	05/15/2021
629377-BU-5	NRG ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		778,125	750,000	751,875	751,784		(53)		(53)		751,731		26,394	26,394	27,052	03/15/2023
67021C-AG-2	NSTAR ELECTRIC CO		03/31/2014	LINCOLN BENEFIT LIFE		13,949,385	15,000,000	14,958,900	14,963,373		937		937		14,964,310		(1,014,925)	(1,014,925)	164,271	10/15/2022
67020Y-AD-2	NUANCE COMMUNICATIONS		12/02/2014	Various		4,512,375	4,525,000	4,599,000	4,588,703		(5,435)		(5,435)		4,583,268		(70,893)	(70,893)	189,118	08/15/2020
670346-AL-9	NUCOR CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,801,802	4,694,000	4,445,141	4,495,039		4,641		4,641		4,499,680		302,123	302,123	105,419	09/15/2022
67059G-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		03/31/2014	Various		499,841	505,727	505,727	505,727						505,727		(5,886)	(5,886)	6,711	04/07/2017
67073E-AQ-3	NUVEEN INVEST INC TRANCHE B 1ST LIEN TL		03/31/2014	Various		1,807,377	1,803,194	1,798,131	1,797,891		381		381		1,798,272		9,105	9,105	19,170	05/13/2017
67085X-AD-6	OAK HILL APA I CDO - CF - LOANS	E	03/31/2014	Various		15,343,425	15,939,325	15,939,325	15,939,325						15,939,325		(595,899)	(595,899)	40,445	03/14/2022
67134F-AG-9	OAK HILL CRDIT IV CDO - CF - LOANS	E	11/17/2014	SCHEDULED REDEMPTION		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				43,510	05/17/2021
67134F-AN-4	OAK HILL CRDIT IV CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		4,849,000	5,000,000	5,000,000	5,000,000						5,000,000		(151,000)	(151,000)	17,450	05/17/2021
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-BY-0	OCCIDENTAL PETROLEUM COR		03/31/2014	LINCOLN BENEFIT LIFE		16,151,175	15,000,000	14,784,450	14,837,717		4,932		4,932		14,842,649		1,308,526	1,308,526	410,000	02/01/2021
674599-CE-3	OCCIDENTAL PETROLEUM COR		05/27/2014	Various		20,234,600	21,000,000	20,945,190	20,952,104		1,702		1,702		20,953,806		(719,206)	(719,206)	421,500	02/15/2023
67571M-AE-9	OCTAGON INV V C-1 CDO - CF - LOANS	E	08/28/2014	SCHEDULED REDEMPTION		7,000,000	7,000,000	2,407,191	4,369,191		2,630,809		2,630,809		7,000,000				112,757	11/28/2018
67571M-AL-3	OCTAGON INV V C-2 CDO - CF - LOANS	E	08/28/2014	SCHEDULED REDEMPTION		2,500,000	2,500,000	694,924	989,347		1,510,653		1,510,653		2,500,000				131,925	11/28/2018
675919-AE-4	OCTAGON INV XI A2 CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		15,981,700	17,000,000	17,000,000	17,000,000						17,000,000		(1,018,300)	(1,018,300)	38,193	08/25/2021
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2014	SCHEDULED REDEMPTION		533,014	533,014	533,014	567,643		(34,629)		(34,629)		533,014				17,056	06/15/2040
678026-AD-7	OIL STATES INTL INC		03/31/2014	LINCOLN BENEFIT LIFE		2,631,250	2,500,000	2,592,500	2,561,325		(4,120)		(4,120)		2,557,205		74,045	74,045	54,167	06/01/2019
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2014	Various		10,077,187	9,633,333	9,633,333	9,633,333						9,633,333		443,853	443,853	175,490	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2014	SCHEDULED REDEMPTION		625,000	625,000	625,000	627,110		(2,110)		(2,110)		625,000				45,188	12/22/2017
681904-AM-0	OMNICARE INC		12/08/2014	Various		9,975,000	9,750,000	10,334,375	10,142,454		(71,573)		(71,573)		10,070,880		(95,880)	(95,880)	1,198,998	06/01/2020
682680-AQ-6	ONEOK INC		03/31/2014	Various		8,683,207	9,088,000	9,022,327	9,025,416		736		736		9,026,152		(342,946)	(342,946)	366,509	02/01/2022
68268N-AJ-2	ONEOK PARTNERS LP		05/29/2014	BARCLAYS		4,981,850	5,000,000	4,978,800	4,981,154		787		787		4,981,940		(90)	(90)	113,438	10/01/2022
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		12/31/2014	SCHEDULED REDEMPTION		361,129	361,129	356,038	354,973		6,157		6,157		361,129				3,405	06/07/2019
685048-AA-8	ONGLT 2006-A, A ABS		06/01/2014	SCHEDULED REDEMPTION		3,145,376	3,145,376	3,145,291	3,145,373		3		3		3,145,376				82,150	11/15/2021
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS		04/25/2014	Various			2,041,454	176,077											14,541	03/25/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS		12/01/2014	Various		282,856	282,856	252,262	259,918		25,949	3,012	22,937		282,856				8,143	03/25/2037
68389X-AK-1	ORACLE CORP		03/31/2014	LINCOLN BENEFIT LIFE		15,992,625	15,000,000	14,966,850	14,976,886		783		783		14,977,670		1,014,955	1,014,955	413,333	07/15/2020
68389X-AP-0	ORACLE CORP		05/28/2014	CITIGROUP GLOBAL MARKETS		14,472,000	15,000,000	14,981,700	14,983,642		702		702		14,984,343		(512,343)	(512,343)	236,458	10/15/2022
68402L-AC-8	ORACLE CORP/OZARK HLDG		03/31/2014	LINCOLN BENEFIT LIFE		29,228,472	27,000,000	25,722,930	28,027,301		(123,732)		(123,732)		27,903,568		1,324,904	1,324,904	1,008,000	01/15/2016
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		03/31/2014	LINCOLN BENEFIT LIFE		6,017,319	5,804,199	5,787,936	5,779,437		1,581		1,581		5,781,019		236,300	236,300	91,111	12/30/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC		03/31/2014	LINCOLN BENEFIT LIFE		10,709,360	10,000,000	9,929,700	9,947,078		1,591		1,591		9,948,669		760,691	760,691	348,021	01/14/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC		03/31/2014	LINCOLN BENEFIT LIFE		15,944,025	15,000,000	14,973,900	14,978,860		573		573		14,979,433		964,592	964,592	377,708	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC		03/31/2014	LINCOLN BENEFIT LIFE		4,920,475	5,000,000	4,981,350	4,983,485		403		403		4,983,888		(63,413)	(63,413)	110,833	09/01/2022
688225-AB-7	OSHKOSH CORP		03/10/2014	CALLED @ 104.12500000		2,600,000	2,600,000	2,695,000	2,641,240		(3,375)		(3,375)		2,637,865		(37,865)	(37,865)	219,863	03/01/2017
69006V-AB-6	OUTERSTUFF LLC CLOSING TL		12/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				32	07/28/2021
69073T-AP-8	OWENS-BROCKWAY		03/31/2014	LINCOLN BENEFIT LIFE		1,273,625	1,150,000	1,200,313	1,173,826		(2,145)		(2,145)		1,171,681		101,944	101,944	56,542	05/15/2016
690768-BF-2	OWENS-ILLINOIS INC		03/31/2014	LINCOLN BENEFIT LIFE		875,625	750,000	853,125	829,938		(4,117)		(4,117)		825,822		49,803	49,803	22,100	05/15/2018
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2014	MATURED		1,108,600	1,108,600	1,108,600	1,109,017		(417)		(417)		1,108,600				24,001	03/15/2014
694308-HC-4	PACIFIC GAS & ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		4,835,440	5,000,000	4,974,650	4,975,833		549		549		4,976,381		(140,941)	(140,941)	47,847	06/15/2023
695156-AP-4	PACKAGING CORP OF AMERIC		03/31/2014	LINCOLN BENEFIT LIFE		9,982,580	10,000,000	9,991,100	9,992,241		195		195		9,992,436		(9,856)	(9,856)	114,833	06/15/2022
695629-AQ-8	PAINE WEBBER GROUP INC	R	02/15/2014	MATURED		3,000,000	3,000,000	2,789,274	2,996,895		3,105		3,105		3,000,000				114,375	02/15/2014
70556M-AA-0	PALS_00-1 ABS		11/25/2014	DISTRIBUTION		69,844		69,844	69,844						69,844					04/27/2015
69763N-AB-7	PAMCO III 98-1 B1 CDO - CF - LOANS	E	03/31/2014	Various		581,337	643,549	46,858			352,976		352,976		352,976		228,361	228,361	15,636	12/31/2014
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	08/01/2014	Various		1,224,886	1,287,097	842,952		716,555	285,522		1,002,078		1,002,078		222,808	222,808	8,342	12/31/2014
69806L-AE-4	PAN PACIFIC RETAIL PROP		03/31/2014	LINCOLN BENEFIT LIFE		2,267,024	2,250,000	2,283,570	2,270,553		(12,332)		(12,332)		2,258,221		8,802	8,802	44,625	06/01/2014
698455-AA-0	PANHANDLE EAST PIPE LINE		03/31/2014	LINCOLN BENEFIT LIFE		5,693,855	5,000,000	4,370,250	4,662,548		18,896		18,896		4,681,444		1,012,411	1,012,411	129,167	11/01/2017
698455-AB-8	PANHANDLE EAST PIPE LINE		03/31/2014	LINCOLN BENEFIT LIFE		13,889,700	12,000,000	11,965,800	11,981,844		882		882		11,982,727		1,906,973	1,906,973	247,333	06/15/2018

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
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2014	SCHEDULED REDEMPTION		1,209,965	1,209,965	1,209,965	1,209,965						1,209,965				83,306	07/31/2029
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
70212J-AA-3	PARTNERRE FINANCE		03/31/2014	LINCOLN BENEFIT LIFE		10,028,470	10,000,000	9,942,700	9,943,416		32		32		9,943,448		85,022	85,022	214,667	12/01/2066
704549-AE-4	PEABODY ENERGY CORP		10/16/2014	OPPENHEIMER & CO., INC.		5,150,000	5,000,000	5,185,000	5,091,993		(24,264)		(24,264)		5,067,729		82,271	82,271	356,868	11/01/2016
704549-AK-0	PEABODY ENERGY CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,835,313	1,750,000	1,750,000	1,750,000						1,750,000		85,313	85,313	39,667	11/15/2018
706327-AB-9	PEMBINA PIPELINE CORP 2014	C	06/15/2014	MATURED		11,960,072	9,461,426	9,461,426	12,235,294					(2,773,868)	9,461,426	2,498,645		2,498,645	725,117	06/15/2014
706451-BF-7	PEMEX PROJ FDG MASTER TR	R	11/14/2014	CALLED @ 105.61757870		9,000,000	9,000,000	8,514,637	8,870,606		58,491		58,491		8,915,597		84,403	84,403	978,520	12/15/2015
706451-BS-9	PEMEX PROJ FDG MASTER TR	R	03/31/2014	LINCOLN BENEFIT LIFE		5,543,750	5,000,000	5,017,500	5,008,668		(464)		(464)		5,008,205		535,545	535,545	167,708	03/01/2018
709599-AH-7	PENSKE TRUCK LEASING/PTL		03/31/2014	LINCOLN BENEFIT LIFE		8,474,312	8,000,000	7,950,080	7,955,969		1,052		1,052		7,957,021		517,291	517,291	281,667	07/11/2022
709629-AF-6	PENTAIR FINANCE SA	E	05/30/2014	BANK OF AMERICA/MERRILL LYNCH		5,038,500	5,000,000	4,988,893	4,989,939		670		670		4,990,609		47,891	47,891	67,354	12/01/2019
713291-AR-3	PEPCO HOLDINGS INC		03/31/2014	LINCOLN BENEFIT LIFE		15,634,283	15,291,000	15,303,375	15,295,656		(654)		(654)		15,295,003		339,280	339,280	206,429	10/01/2015
71343P-AB-7	PEPSIAMERICAS INC		03/31/2014	LINCOLN BENEFIT LIFE		9,904,153	8,909,000	9,471,425	9,192,852		(19,776)		(19,776)		9,173,075		731,078	731,078	168,281	05/15/2017
71343P-AF-8	PEPSIAMERICAS INC		02/15/2014	MATURED		5,000,000	5,000,000	4,968,450	4,999,150		850		850		5,000,000				109,375	02/15/2014
713448-BM-9	PEPSICO INC		03/31/2014	LINCOLN BENEFIT LIFE		30,635,130	30,000,000	29,969,700	29,993,318		1,593		1,593		29,994,911		640,219	640,219	661,333	01/15/2015
713448-BZ-0	PEPSICO INC		03/31/2014	LINCOLN BENEFIT LIFE		13,890,270	15,000,000	14,953,200	14,954,732		218		218		14,954,950		(1,064,680)	(1,064,680)	343,333	03/05/2042
714294-AC-9	PERRIGO CO LTD	E	10/23/2014	EXCHANGE		2,988,482	3,000,000	2,987,490	2,987,641		841		841		2,988,482				115,000	11/15/2023
71603#-AA-6	PETERMANN (HANCOCK MEZZ) 12% SUB. NTS, D		06/17/2014	Various		1,472									1,472			1,472		12/22/2012
71645W-AN-1	PETROBRAS INTL FIN CO	F	03/31/2014	LINCOLN BENEFIT LIFE		2,851,395	2,500,000	2,896,875	2,759,004		(10,779)		(10,779)		2,748,224		103,171	103,171	107,188	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO	F	03/31/2014	LINCOLN BENEFIT LIFE		3,131,472	3,000,000	2,971,800	2,981,337		651		651		2,981,988		149,484	149,484	120,271	01/20/2020
69320D-AA-7	PETRO-CANADA	I	03/31/2014	LINCOLN BENEFIT LIFE		4,106,960	4,000,000	3,978,880	3,997,712		646		646		3,998,358		108,602	108,602	75,556	11/15/2014
716495-AL-0	PETROHAWK ENERGY CORP		08/15/2014	Various		8,183,000	8,000,000	8,324,924	8,174,654		(30,378)		(30,378)		8,144,276		38,724	38,724	680,292	08/15/2018
71654Q-AV-4	PETROLEOS MEXICANOS	F	11/14/2014	CALLED @ 101.48092130		8,000,000	8,000,000	7,940,080	7,985,428		16,672		16,672		7,990,100		9,900	9,900	572,390	03/15/2015
71654Q-AX-0	PETROLEOS MEXICANOS	F	03/31/2014	LINCOLN BENEFIT LIFE		8,740,000	8,000,000	7,920,880	7,941,959		1,699		1,699		7,943,657		796,343	796,343	305,556	01/21/2021
71654Q-BG-6	PETROLEOS MEXICANOS	F	03/31/2014	LINCOLN BENEFIT LIFE		9,410,000	10,000,000	9,973,786	9,974,555		599		599		9,975,154		(565,154)	(565,154)	234,306	01/30/2023
716743-AC-3	PETRONAS GLOBAL SUKUK LT	F	08/12/2014	MATURED		9,000,000	9,000,000	8,964,000	8,995,118		4,882		4,882		9,000,000				382,500	08/12/2014
717081-DH-3	PFIZER INC		03/31/2014	LINCOLN BENEFIT LIFE		2,036,578	2,100,000	2,093,301	2,093,634		146		146		2,093,781		(57,203)	(57,203)	18,550	06/15/2023
743873-AX-9	PFMLT 2005-1 2A1 RMBS		03/31/2014	Various		2,848,369	2,788,413	2,717,722	2,724,061		2,641		2,641		2,726,702		121,667	121,667	23,564	05/25/2035
743873-BX-8	PFMLT_05-2 RMBS		12/01/2014	SCHEDULED REDEMPTION		443,119	443,119	239,284	247,710		195,410		195,410		443,119				7,154	05/25/2036
69331C-AE-8	PG&E CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,000,000	4,000,000	3,978,240	3,998,776		1,224		1,224		4,000,000				115,000	04/01/2014
71713U-AQ-5	PHARMACIA CORP		03/31/2014	LINCOLN BENEFIT LIFE		9,119,763	7,633,000	8,677,949	8,050,230		(18,810)		(18,810)		8,031,419		1,088,344	1,088,344	165,382	12/01/2018
69337A-AC-0	PHMMC 2007-1 A5 RMBS		03/31/2014	Various		1,578,689	1,572,525	1,579,427	1,572,679		(154)		(154)		1,572,525		6,164	6,164	23,180	02/18/2037
69337G-AA-1	PHMMC 2007-2 A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,909,263	1,909,263	1,930,803	1,912,700		(3,438)		(3,438)		1,909,263				48,913	05/18/2037
69336Q-AC-6	PHMMC_07-4 RMBS		03/31/2014	Various		1,739,183	1,672,640	1,630,551	1,636,923		5,964		5,964		1,642,887		96,296	96,296	28,012	08/15/2037
718546-AC-8	PHILLIPS 66		03/31/2014	LINCOLN BENEFIT LIFE		21,143,960	20,000,000	19,956,000	19,959,675		1,019		1,019		19,960,694		1,183,266	1,183,266	430,000	04/01/2022
718546-AK-0	PHILLIPS 66		11/17/2014	CITIGROUP GLOBAL MARKETS		3,574,818	3,611,000	3,565,646			12		12		3,565,657		9,160	9,160	1,399	11/15/2034
718592-AK-4	PHILLIPS-VAN HEUSEN		03/24/2014	CALLED @ 111.27200000		8,325,000	8,325,000	8,725,688	8,520,988		(9,255)		(9,255)		8,511,732		(186,732)	(186,732)	1,158,399	05/15/2020
720186-E@-0	PIEDMONT NATURAL GAS CO., INC. 4.24% SEN		03/31/2014	LINCOLN BENEFIT LIFE		22,817,121	22,000,000	22,000,000	22,000,000						22,000,000		817,121	817,121	310,933	06/06/2021
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		10/03/2014	Various		1,918,453	1,918,453	1,919,271	1,919,406		(953)		(953)		1,918,453				54,932	03/30/2018
30605K-AD-3	PIMCO/FAIRWAY A2L CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		8,058,375	8,125,000	7,082,563	7,414,154		63,229		63,229		7,477,383		580,992	580,992	22,892	10/17/2018
72447X-AC-1	PITNEY BOWES INC		03/31/2014	LINCOLN BENEFIT LIFE		15,777,090	14,000,000	14,351,220	14,214,861		(13,526)		(13,526)		14,201,335		1,575,755	1,575,755	438,278	09/15/2017
72650R-AZ-5	PLAINS ALL AMER PIPELINE		03/31/2014	LINCOLN BENEFIT LIFE		10,037,950	10,000,000	9,982,300	9,984,930		385		385		9,985,315		52,635	52,635	121,667	06/01/2022
74681@-AK-5	PLFT_00-1 ABS		12/30/2014	Various		49,003									49,003			49,003		01/31/2016
69349L-AG-3	PNC BANK NA		03/31/2014	LINCOLN BENEFIT LIFE		23,485,352	25,000,000	24,997,750	24,997,987		51		51		24,998,038		(1,512,686)	(1,512,686)	281,250	11/01/2022
693475-AL-9	PNC FINANCIAL SERVICES		03/31/2014	LINCOLN BENEFIT LIFE		4,767,430	5,000,000	5,059,335	5,053,457		(1,328)		(1,328)		5,052,129		(284,699)	(284,699)	43,999	11/09/2022
693476-BL-6	PNC FUNDING CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,825,130	10,000,000	9,945,600	9,961,435		1,265		1,265		9,962,700		862,430	862,430	279,514	08/11/2020
693476-BM-4	PNC FUNDING CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,185,806	9,800,000	9,788,142	9,793,360		590		590		9,793,950		391,856	391,856	141,120	09/19/2016
693476-BN-2	PNC FUNDING CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,032,915	5,000,000	4,972,200	4,976,581		623		623		4,977,205		55,710	55,710	93,042	03/08/2022
73020*-AB-9	PNG COMPANIES LLC 2017 (7-YR)		04/22/2014	BARCLAYS		6,474,000	6,000,000	6,000,000	6,000,000						6,000,000		474,000	474,000	193,913	02/26/2017
69353X-AA-3	PNK FINANCE CORP		06/18/2014	EXCHANGE		9,086,253	9,000,000	9,095,000	9,092,875		(6,622)		(6,622)		9,086,253				498,844	08/01/2021
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2014	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
73316P-GJ-3	POPLR 2005-5, AF5 RMBS		03/31/2014	Various		7,115,784	8,000,000	7,166,481	7,278,120		9,087	107,447	(98,360)		7,179,760		(63,976)	(63,976)	127,008	09/25/2042
73316P-JR-2	POPLR 2005-6 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		791,848	791,848	792,591	791,994		(146)		(146)		791,848				26,536	01/25/2036
73316P-GK-0	POPLR_05-5 RMBS		12/01/2014	SCHEDULED REDEMPTION		919,819	919,819	913,012	912,346		7,474		7,474		919,819				30,079	11/25/2035
73641V-AC-7	PORTILLO'S HLDGS LLC 1ST LIEN TLB		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				19	08/02/2021

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
73744G-AF-9	POST HLDGS SER A INCREM TL		12/31/2014	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				20	06/02/2021
73755L-AE-7	POTASH CORP-SASKATCHEWAN	A	04/07/2014	CALLED @ 100.49700000		3,000,000	3,000,000	2,992,710	2,999,395		433		433		2,999,829		172	172	77,035	05/15/2014
737662-BP-0	POTOMAC EDISON CO		03/31/2014	LINCOLN BENEFIT LIFE		4,126,023	4,005,000	4,255,533	4,053,024		(13,611)		(13,611)		4,039,413		86,610	86,610	80,946	11/15/2014
73931D-AC-6	POWER PRODUCTS LLC TLB		11/28/2014	SCHEDULED REDEMPTION		18,844	18,844	18,750			94		94		18,844				60	12/13/2019
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		06/25/2014	Various		1,222,450	1,222,450	1,188,646	1,199,700		3,217		3,217		1,202,917		19,533	19,533	146,993	12/31/2022
693506-BF-3	PPG INDUSTRIES INC		03/31/2014	LINCOLN BENEFIT LIFE		5,085,550	5,000,000	4,760,150	4,899,585		12,027		12,027		4,911,612		173,938	173,938	67,556	01/15/2016
693506-BG-1	PPG INDUSTRIES INC		03/31/2014	LINCOLN BENEFIT LIFE		14,110,350	15,000,000	14,997,300	14,997,637		61		61		14,997,698		(887,348)	(887,348)	254,250	08/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC		03/31/2014	LINCOLN BENEFIT LIFE		5,184,385	5,000,000	4,983,400	4,985,536		359		359		4,985,895		198,490	198,490	61,833	06/15/2022
69351U-AP-8	PPL ELECTRIC UTILITIES		03/31/2014	Various		11,878,111	11,750,000	11,718,435	11,724,994		546		546		11,725,540		152,571	152,571	171,604	09/15/2021
69352J-AF-4	PPL ENERGY SUPPLY LLC		08/15/2014	MATURED		12,000,000	12,000,000	11,958,960	12,049,960		(49,960)		(49,960)		12,000,000				648,000	08/15/2014
69352J-AH-0	PPL ENERGY SUPPLY LLC		03/31/2014	LINCOLN BENEFIT LIFE		3,307,200	3,000,000	2,995,830	3,222,895		(22,776)		(22,776)		3,200,120		107,080	107,080	70,267	05/15/2016
74005P-AN-4	PRAXAIR INC		12/18/2014	CALLED @ 108.54900000		1,500,000	1,500,000	1,497,255	1,499,069		301		301		1,499,370		630	630	219,386	11/01/2016
74005P-AY-0	PRAXAIR INC		03/31/2014	LINCOLN BENEFIT LIFE		15,863,895	15,000,000	14,932,500	14,948,824		1,531		1,531		14,950,355		913,540	913,540	330,750	03/15/2021
74005P-AZ-7	PRAXAIR INC		05/28/2014	JPMORGAN CHASE & CO.		20,397,400	20,000,000	19,824,800	19,860,840		6,796		6,796		19,867,636		529,764	529,764	451,667	09/01/2021
74005P-BF-0	PRAXAIR INC		05/27/2014	Various		9,633,415	10,000,000	9,965,200	9,967,840		1,034		1,034		9,968,874		(335,459)	(335,459)	187,125	02/21/2023
740189-AG-0	PRECISION CASTPARTS CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,454,488	8,000,000	7,954,000	7,958,184		1,034		1,034		7,959,218		(504,730)	(504,730)	142,222	01/15/2023
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	12/24/2014	SCHEDULED REDEMPTION		3,922,037	3,922,037	3,922,037	3,922,037						3,922,037				25,674	03/24/2034
74153W-BY-4	PRICOA GLOBAL FUNDING 1		03/31/2014	LINCOLN BENEFIT LIFE		8,076,304	8,000,000	8,650,800	8,073,549		(41,371)		(41,371)		8,032,178		44,126	44,126	133,222	06/11/2014
74254P-AK-8	PRINCIPAL LIFE INC FNDG		04/15/2014	MATURED		20,000,000	20,000,000	19,966,000	19,998,764		1,236		1,236		20,000,000				510,000	04/15/2014
742718-DA-4	PROCTER & GAMBLE CO		03/31/2014	LINCOLN BENEFIT LIFE		5,542,165	5,450,000	5,961,919	5,520,606		(28,252)		(28,252)		5,492,354		49,811	49,811	169,359	08/15/2014
743263-AR-6	PROGRESS ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		6,426,432	6,000,000	6,197,160	6,153,083		(4,757)		(4,757)		6,148,325		278,107	278,107	187,733	01/15/2021
743263-AS-4	PROGRESS ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		22,593,475	23,000,000	22,915,130	22,928,503		1,896		1,896		22,930,399		(336,924)	(336,924)	362,250	04/01/2022
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	03/31/2014	Various		1,242,907	1,237,500	1,232,440	1,232,224		232		232		1,232,456		10,451	10,451	9,401	10/24/2019
743862-AA-2	PROVIDENT COMPANIES INC		03/31/2014	LINCOLN BENEFIT LIFE		1,760,174	1,475,000	1,423,375	1,433,871		409		409		1,434,280		325,893	325,893	58,222	03/15/2028
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		10/20/2014	SCHEDULED REDEMPTION		974,448	974,448	852,944	945,811		28,637		28,637		974,448				50,473	07/20/2016
744560-AS-5	PUB SVC ELEC & GAS		03/31/2014	LINCOLN BENEFIT LIFE		3,579,408	3,160,000	3,611,153	3,459,763		(16,262)		(16,262)		3,443,501		135,907	135,907	69,783	05/01/2018
744542-AB-7	PUBLIC SERVICE CO OF NEW		03/31/2014	LINCOLN BENEFIT LIFE		7,595,217	7,000,000	6,989,990	6,991,786		214		214		6,992,000		603,217	603,217	187,250	10/01/2021
744448-CC-3	PUBLIC SERVICE COLORADO		03/31/2014	LINCOLN BENEFIT LIFE		4,540,264	4,000,000	3,978,400	3,986,935		528		528		3,987,463		552,801	552,801	68,333	06/01/2019
744448-CD-1	PUBLIC SERVICE COLORADO		03/31/2014	LINCOLN BENEFIT LIFE		20,121,902	19,594,000	18,756,346	18,967,113		19,952		19,952		18,987,065		1,134,836	1,134,836	236,870	11/15/2020
745310-AB-8	PUGET ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		5,246,717	4,500,000	4,523,910	4,518,435		(537)		(537)		4,517,897		728,819	728,819	86,125	12/15/2020
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2014	SCHEDULED REDEMPTION		2,851,880	2,851,880	2,851,880	2,851,880						2,851,880				177,957	12/30/2019
69368H-AC-7	PVH CORP. TRANCHE B TL		12/17/2014	SCHEDULED REDEMPTION		205,782	205,782	205,029	204,967		815		815		205,782				660	02/13/2020
74728G-AB-6	QBE INSURANCE GROUP LTD	F	03/14/2014	MATURED		11,000,000	11,000,000	12,038,690	11,053,087		(53,087)		(53,087)		11,000,000				536,250	03/14/2014
74834L-AP-5	QUEST DIAGNOSTIC INC		03/31/2014	LINCOLN BENEFIT LIFE		2,141,338	2,000,000	1,969,820	1,980,242		704		704		1,980,946		160,392	160,392	63,597	01/30/2020
74834L-AS-9	QUEST DIAGNOSTIC INC		03/31/2014	LINCOLN BENEFIT LIFE		10,627,530	10,000,000	10,005,600	10,004,372		(127)		(127)		10,004,245		623,285	623,285	235,000	04/01/2021
74835W-AC-9	QUESTAR GAS COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		18,544,433	17,000,000	17,000,000	17,000,000						17,000,000		1,544,433	1,544,433	451,350	03/15/2018
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3		12/10/2014	SCHEDULED REDEMPTION		56,736	56,736	56,403	56,345		391		391		56,736				548	06/08/2018
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2014	SCHEDULED REDEMPTION		205,140	205,140	205,140	208,353		(3,212)		(3,212)		205,140				20,124	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2014	SCHEDULED REDEMPTION		317,035	317,035	321,454	321,267		(4,232)		(4,232)		317,035				31,101	12/07/2022
74981M-AG-4	RACE POINT IVB CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		10,465,730	11,000,000	11,000,000	11,000,000						11,000,000		(534,270)	(534,270)	29,542	08/01/2021
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		03/31/2014	Various		6,200,310	7,512,058	6,803,068	6,558,417		(5,677)		(5,677)		6,552,740		(352,430)	(352,430)	76,368	02/25/2035
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		03/31/2014	Various		3,614,635	3,824,832	3,611,362	3,644,123		331		331		3,644,454		(29,819)	(29,819)	59,193	07/25/2034
76112B-LA-6	RAMP_04-RZ4W RMBS		12/26/2014	SCHEDULED REDEMPTION		3,592,209	3,592,209	3,592,209	3,592,209						3,592,209				571,304	12/25/2034
75281A-AK-5	RANGE RESOURCES CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,138,750	3,000,000	3,240,000	3,136,767		(11,261)		(11,261)		3,125,506		13,244	13,244	90,667	05/15/2019
75405U-AF-3	RAS LAFFAN LNG 3	F	09/30/2014	MATURED		3,000,000	3,000,000	3,151,980	3,025,782		(25,782)		(25,782)		3,000,000				165,000	09/30/2014
76110W-LL-8	RASC 2001-KS2 AI5 RMBS		03/31/2014	Various		3,071,771	3,035,288	3,164,762	3,035,288						3,035,288		36,482	36,482	75,830	08/25/2041
76110W-NG-7	RASC 2002-KS2 AI5 RMBS		03/31/2014	Various		3,107,133	3,086,062	3,086,047	3,086,064						3,086,064		21,069	21,069	74,866	04/25/2032
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2014	SCHEDULED REDEMPTION		419,819	432,992	384,944	377,271		42,548		42,548		419,819				14,946	07/25/2032
75405U-AB-2	RASGAS 3 2016	F	09/30/2014	Various		4,110,600	3,965,000	3,856,689	3,919,456		6,619		6,619		3,926,075		184,525	184,525	156,223	09/30/2016
75405T-AA-7	RASGAS II 2020	F	09/30/2014	Various		8,512,891	8,010,000	7,534,704	7,799,705		32,912		32,912		7,832,617		680,274	680,274	237,217	09/30/2020
45660N-VH-5	RAST 2003-A11 A9 RMBS		03/31/2014	Various		9,354,831	8,959,429	9,044,824	8,986,443		(1,176)		(1,176)		8,985,267		369,563	369,563	167,836	09/25/2037
45660N-VZ-5	RAST 2003-A13 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,566,118	2,566,118	2,475,507	2,519,484		46,634		46,634		2,566,118				74,541	01/25/2034
45660N-K8-7	RAST 2004-A4 A15 RMBS		03/31/2014	Various		6,191,229	5,950,657	5,894,312	5,913,017		3,007		3,007		5,916,025		275,204	275,204	104,688	01/25/2041
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,327,729	1,327,729	1,102,015	1,213,614		114,115		114,115		1,327,729				44,822	03/25/2042
755111-AJ-0	RAYTHEON CO		03/31/2014	LINCOLN BENEFIT LIFE		5,882,750	5,000,000	5,325,275	5,163,298		(8,602)		(8,602)		5,154,696		728,054	728,054	183,750	03/15/2018
755111-BR-1	RAYTHEON COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		3,252,612	3,000,000	3,244,860	3,183,924		(6,815)		(6,815)		3,177,108		75,504	75,504	82,867	02/15/2020
755111-BT-7	RAYTHEON COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		24,988,113	24,735,000	24,179,845	24,309,917		13,893		13,893		24,323,810		664,303	664,303	356,424	10/15/2020
75902X-AA-6	REG DIVER 041 CDO - CF - PREFERRED	E	03/31/2014	Various		11,731,930	17,379,623	17,379,623	17,379,623						17,379,623		(5,647,692)	(5,647,692)	50,254	02/15/2034

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
75884R-AL-7	REGENCY CENTERS LP		03/31/2014	LINCOLN BENEFIT LIFE		5,004,990	5,000,000	4,987,350	5,047,110		(40,768)		(40,768)		5,006,342		(1,352)	(1,352)	114,125	04/15/2014
75886A-AG-3	REGENCY ENERGY PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		604,500	600,000	610,500	609,141		(282)		(282)		608,859		(4,359)	(4,359)	15,217	04/15/2023
759351-AE-9	REINSURANCE GRP OF AMER		03/31/2014	LINCOLN BENEFIT LIFE		10,075,000	10,000,000	9,966,000	9,966,452		18		18		9,966,470		108,530	108,530	198,750	12/15/2065
759470-A@-6	RELIANCE INDUSTRIES LTD (INDIA) SERIES B	F	03/31/2014	LINCOLN BENEFIT LIFE		38,315,200	35,000,000	34,461,014	34,698,019		13,478		13,478		34,711,497		3,603,703	3,603,703	1,240,293	09/18/2018
760759-AL-4	REPUBLIC SERVICES INC		03/31/2014	LINCOLN BENEFIT LIFE		5,300,665	5,000,000	5,129,050	5,086,364		(4,606)		(4,606)		5,081,758		218,907	218,907	71,778	05/15/2018
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPTR SVC)		11/07/2014	Various		952,098	955,137	952,245	951,586		1,184		1,184		952,770		(672)	(672)	16,289	04/21/2016
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		12/31/2014	SCHEDULED REDEMPTION		32,012	32,012	32,050	21,962		(38)		(38)		32,012				315	12/01/2018
761735-AD-1	REYNOLDS GROUP HOLDINGS		03/31/2014	LINCOLN BENEFIT LIFE		4,050,000	3,750,000	3,663,125	3,677,351		1,895		1,895		3,679,246		370,754	370,754	161,849	02/15/2021
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		03/31/2014	Various		1,163,949	1,178,296	1,177,891	1,178,081		40		40		1,178,121		(14,172)	(14,172)	22,045	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		03/31/2014	Various		827,056	831,247	860,795	840,826		(1,710)		(1,710)		839,116		(12,060)	(12,060)	20,032	07/25/2026
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		12/01/2014	Various		2,225,388	2,187,664	2,186,544	2,187,288		110		110		2,187,398		37,990	37,990	47,413	01/25/2028
76110V-MG-0	RFMS2 2003-HI1 RMBS		03/31/2014	Various		1,242,191	1,193,311	1,193,119	1,193,244		8		8		1,193,252		48,939	48,939	22,150	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		03/31/2014	Various		2,390,946	2,361,522	2,360,987	2,361,369		25		25		2,361,395		29,551	29,551	37,721	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		02/01/2014	SCHEDULED REDEMPTION		364,161	364,161	363,478	364,141		21		21		364,161				1,837	09/25/2035
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		3,197,439	3,197,439	3,196,986	3,197,236		203		203		3,197,439				1,277,148	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,676,005	2,676,005	2,675,088	2,675,616		389		389		2,676,005				906,081	06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS		12/01/2014	SCHEDULED REDEMPTION		254,490	254,490	254,368	255,138		(648)		(648)		254,490				11,184	03/25/2032
76110V-JX-7	RFMS2_02-HI3 RMBS		03/31/2014	Various		3,576,094	3,620,947	3,407,512	2,788,365		(16,189)		(16,189)		2,772,176		803,918	803,918	78,839	02/25/2032
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		12/01/2014	SCHEDULED REDEMPTION		876,525	876,525	863,377	873,259		3,266		3,266		876,525				27,109	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2014	SCHEDULED REDEMPTION		317,518	353,507	271,429	259,982		57,535		57,535		317,518				13,448	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,883,376	2,285,541	1,820,513	1,747,613		135,763		135,763		1,883,376				89,290	09/25/2037
013716-AV-7	RIO TINTO ALCAN INC		03/31/2014	LINCOLN BENEFIT LIFE		5,339,093	5,100,000	5,378,562	5,185,118		(14,724)		(14,724)		5,170,393		168,700	168,700	85,000	06/01/2015
767201-AK-2	RIO TINTO FIN USA LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		10,241,370	10,000,000	9,922,500	9,944,114		1,811		1,811		9,945,925		295,445	295,445	144,861	11/02/2020
76720A-AC-0	RIO TINTO FIN USA LTD	F	03/31/2014	Various		21,981,548	22,000,000	21,884,280	21,901,966		2,257		2,257		21,904,223		77,325	77,325	380,917	03/22/2022
767201-AF-3	RIO TINTO FINANCE PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		2,013,394	2,000,000	2,398,366	2,032,724		(24,543)		(24,543)		2,008,181		5,213	5,213	74,583	05/01/2014
771196-AS-1	ROCHE HLDGS INC	R	08/29/2014	Various		45,054,080	39,877,000	45,087,183	43,377,464		(142,979)		(142,979)		43,234,485		1,819,595	1,819,595	3,303,751	03/01/2019
771367-C@-6	ROCHESTER GAS & ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		20,489,173	20,000,000	20,000,000	20,000,000						20,000,000		489,173	489,173	583,111	07/29/2021
772739-AQ-1	ROCK-TENN CO		03/31/2014	LINCOLN BENEFIT LIFE		5,027,565	5,000,000	4,948,767	4,951,993		1,083		1,083		4,953,077		74,488	74,488	116,667	03/01/2023
774341-AC-5	ROCKWELL COLLINS INC		05/30/2014	BANK OF AMERICA/MERRILL LYNCH		5,042,550	5,000,000	4,985,950	4,988,570		548		548		4,989,118		53,433	53,433	85,681	11/15/2021
775109-AW-1	ROGERS COMMUNICATIONS IN	A	05/29/2014	Various		9,528,210	10,000,000	9,984,500	9,985,597		459		459		9,986,056		(457,846)	(457,846)	189,167	03/15/2023
77531Q-AC-2	ROGERS WIRELESS INC	A	02/27/2014	TENDER OFFER		640,000	640,000	627,200	639,673		305		305		639,978		22	22	21,547	03/01/2014
77775*-BQ-3	ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14		10/18/2014	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				193,800	10/18/2014
78008T-LB-8	ROYAL BANK OF CANADA	A	03/31/2014	LINCOLN BENEFIT LIFE		10,326,790	10,000,000	9,993,900	9,996,798		306		306		9,997,104		329,686	329,686	160,361	07/20/2016
74966U-AH-3	RPI FINANCE Term Loan Facility B-2		12/31/2014	SCHEDULED REDEMPTION		50,721	50,721	50,633	50,627		94		94		50,721				372	05/09/2018
749685-AS-2	RPM INTERNATIONAL INC		05/29/2014	JPMORGAN CHASE & CO.		4,870,550	5,000,000	4,993,550	4,994,201		238		238		4,994,439		(123,889)	(123,889)	94,875	11/15/2022
75405R-AA-1	RPRO_05-1A ABS		03/31/2014	Various		5,305,405	5,650,501	5,650,501	5,650,501						5,650,501		(345,095)	(345,095)	10,158	03/23/2024
749866-AD-3	RREEF AMERICA REIT II SER. A SR NTS		12/29/2014	Various		10,237,487	10,000,000	9,541,601	9,922,301		(6,898)		(6,898)		9,915,403		322,084	322,084	441,690	06/13/2015
749866-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS		09/29/2014	PRINCIPAL PAYDOWN		15,000,000	15,000,000	15,000,000	15,078,322		(73,881)		(73,881)		15,004,441		(4,441)	(4,441)	790,297	10/15/2014
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022		03/31/2014	LINCOLN BENEFIT LIFE		26,864,475	25,000,000	25,000,000	25,000,000						25,000,000		1,864,475	1,864,475	750,000	04/01/2022
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		11/06/2014	Various		3,072,462	3,072,462	3,089,283	3,092,876		(20,414)		(20,414)		3,072,462				111,373	03/27/2020
78355H-JL-4	RYDER SYSTEM INC		03/01/2014	MATURED		4,500,000	4,500,000	4,823,505	4,514,433		(14,433)		(14,433)		4,500,000				131,625	03/01/2014
785592-AA-4	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		8,495,317	8,200,000	8,531,250	8,503,436		(8,320)		(8,320)		8,495,115		202	202	301,151	02/01/2021
785592-AB-2	SABINE PASS LIQUEFACTION		03/24/2014	EXCHANGE		102,790	100,000	103,000	102,844		(55)		(55)		102,789		1	1	2,484	04/15/2023
785592-AC-0	SABINE PASS LIQUEFACTION LLC		11/24/2014	EXCHANGE		5,013,578	5,000,000	5,015,000	5,014,860		(1,290)		(1,290)		5,013,570		8	8	311,632	03/15/2022
786514-BM-0	SAFEWAY INC		08/15/2014	MATURED		9,000,000	9,000,000	8,784,630	8,980,778		19,222		19,222		9,000,000				506,250	08/15/2014
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		03/31/2014	LINCOLN BENEFIT LIFE		2,379,375	2,250,000	2,317,500	2,311,392		(2,040)		(2,040)		2,309,352		70,023	70,023	43,125	06/01/2022
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2014	SCHEDULED REDEMPTION		946,875	946,875	946,875	941,851		5,024		5,024		946,875				67,950	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2014	SCHEDULED REDEMPTION		189,375	189,375	189,375	189,375						189,375				11,002	07/15/2025
80007P-AN-9	SANDRIDGE ENERGY INC		12/18/2014	Various		3,133,158	3,939,000	4,132,561	2,351,122		(25,238)		(25,238)		4,097,535		(964,377)	(964,377)	245,183	03/15/2021
80007P-AT-6	SANDRIDGE ENERGY INC		12/03/2014	BANK OF AMERICA/MERRILL LYNCH		1,144,125	1,695,000	1,791,542	194,113		(8,412)		(8,412)		1,783,201		(639,076)	(639,076)	110,778	02/15/2023
Q8277*-AG-6	SANTOS FINANCE LTD SERIES C SR NTS	F	03/31/2014	LINCOLN BENEFIT LIFE		21,526,216	21,000,000	21,000,000	21,000,000						21,000,000		526,216	526,216	617,808	10/03/2014
86358R-ZP-5	SASC 2002-6 3A2		01/16/2014	Various		1,062									1,062		1,062	1,062		04/25/2032
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		2,125,429	2,176,185	1,732,887	1,662,700		462,729		462,729		2,125,429				79,099	10/25/2035
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		02/07/2014	Various		238,271	238,271	237,776	237,770		501		501		238,271				2,457	09/28/2019
78404X-AC-9	SBA SENIOR FIN II LLC TERM LOAN		02/07/2014	SCHEDULED REDEMPTION		361,058	361,058	359,404	359,405		1,653		1,653		361,058				1,429	06/30/2018
78401F-AD-9	SBA TELECOMMUNICATIONS		08/15/2014	Various		7,675,868	7,406,000	8,220,660	7,811,080		(63,956)		(63,956)		7,747,124		(71,257)	(71,257)	599,444	08/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78403D-AA-8	SBA TOWER TRUST ABS		10/15/2014	CALLED @ 100.00000000		10,000,000	10,000,000	10,506,000	10,193,199		(3,269)		(3,269)		10,189,930		(189,930)	(189,930)	353,318	04/16/2040
806605-AJ-0	SCHERING-PLOUGH		12/01/2014	CALLED @ 113.36900000		1,500,000	1,500,000	1,492,665	1,496,761		736		736		1,497,497		2,503	2,503	309,535	09/15/2017
806854-AB-1	SCHLUMBERGER INVESTMENT	E	03/03/2014	GOLDMAN, SACHS & CO.		10,250,900	10,000,000	9,967,900	9,974,366		527		527		9,974,893		276,007	276,007	157,667	09/14/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	E	03/31/2014	LINCOLN BENEFIT LIFE		25,947,192	24,000,000	23,929,440	23,949,401		1,493		1,493		23,950,894		1,996,298	1,996,298	716,800	01/15/2021
80687P-AA-4	SCHNEIDER ELECTRIC SA	F	05/29/2014	BARCLAYS		9,853,700	10,000,000	9,973,400	9,976,339		1,008		1,008		9,977,347		(123,647)	(123,647)	201,583	09/27/2022
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		03/01/2014	SCHEDULED REDEMPTION		2,999,999	2,999,999	2,999,999	3,463,485		3,884		3,884	(467,369)	2,999,999				152,094	03/01/2016
81013T-AB-7	SCOTTISH POWER PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		6,800,623	6,525,000	6,232,223	6,463,919		12,259		12,259		6,476,178		324,444	324,444	190,947	03/15/2015
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		01/15/2014	CALLED @ 103.62500000		2,481,000	2,481,000	2,530,483	2,502,358		(377)		(377)		2,501,981		(20,981)	(20,981)	179,873	01/15/2018
80282D-AD-4	SDART 2010-1 A4 ABS		05/15/2014	SCHEDULED REDEMPTION		5,250,000	5,250,000	5,248,526	5,249,901		99		99		5,250,000				53,156	05/15/2017
811904-AK-7	SEACOR HOLDINGS INC		03/31/2014	LINCOLN BENEFIT LIFE		3,937,500	3,500,000	3,791,250	3,738,770		(8,735)		(8,735)		3,730,035		207,465	207,465	129,063	10/01/2019
81180W-AE-1	SEAGATE HDD CAYMAN	E	07/11/2014	CALLED @ 106.93597800		3,300,000	3,300,000	3,312,375	3,306,803		(1,108)		(1,108)		3,305,695		(5,695)	(5,695)	375,233	12/15/2018
81180W-AG-6	SEAGATE HDD CAYMAN	E	08/11/2014	EXCHANGE		12,711,222	13,250,000	12,674,375	12,682,689		28,800		28,800		12,711,488		(267)	(267)	437,066	06/01/2023
81211K-AR-1	SEALED AIR CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,302,500	2,000,000	2,287,500	2,227,072		(12,368)		(12,368)		2,214,704		87,796	87,796	91,194	09/15/2021
81211K-AS-9	SEALED AIR CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,212,750	1,100,000	1,106,000	1,105,345		(157)		(157)		1,105,188		107,562	107,562	23,833	12/01/2020
81211L-AR-9	SEALED AIR CORP TERM B-1		07/25/2014	Various		322,675	322,675	322,141	322,083		591		591		322,675				6,023	10/03/2018
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B		03/31/2014	LINCOLN BENEFIT LIFE		9,213,000	8,300,000	8,300,000	8,300,000						8,300,000		913,000	913,000	323,866	10/01/2020
816851-AJ-8	SEMPRA ENERGY		03/31/2014	LINCOLN BENEFIT LIFE		4,616,228	4,000,000	3,794,440	3,882,951		5,702		5,702		3,888,653		727,575	727,575	72,433	06/15/2018
816851-AN-9	SEMPRA ENERGY		03/31/2014	LINCOLN BENEFIT LIFE		1,669,749	1,500,000	1,496,670	1,498,685		127		127		1,498,812		170,937	170,937	32,500	06/01/2016
81725W-AF-0	SENSATA TECHNOLOGIES BV	E	03/31/2014	LINCOLN BENEFIT LIFE		803,438	750,000	782,813	773,811		(1,621)		(1,621)		772,190		31,247	31,247	18,417	05/15/2019
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/31/2014	SCHEDULED REDEMPTION		9,435	9,435	9,450	9,450		(14)		(14)		9,435				229	05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		01/09/2013	MORGAN STANLEY DEAN WITTER															2,654	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		12/31/2014	SCHEDULED REDEMPTION		14,950	14,950	14,904	14,905		45		45		14,950				156	05/09/2017
817565-BQ-6	SERVICE CORP INTL		05/12/2014	TENDER OFFER		2,048,540	2,000,000	2,125,000	2,045,945		(13,093)		(13,093)		2,032,851		15,689	15,689	142,875	04/01/2015
817565-BV-5	SERVICE CORP INTL		05/12/2014	TENDER OFFER		440,997	425,000	425,000	425,000						425,000		15,997	15,997	27,377	05/15/2019
78412F-AL-8	SESI LLC		03/31/2014	LINCOLN BENEFIT LIFE		2,396,250	2,250,000	2,280,938	2,268,515		(1,261)		(1,261)		2,267,254		128,996	128,996	59,766	05/01/2019
78412F-AP-9	SESI LLC		03/31/2014	LINCOLN BENEFIT LIFE		2,230,000	2,000,000	2,185,000	2,145,892		(5,884)		(5,884)		2,140,008		89,992	89,992	41,958	12/15/2021
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	03/31/2014	Various		5,907,877	5,489,442	5,492,557	5,491,099		(1,657)		(1,657)		5,489,442		418,436	418,436	258,915	01/02/2020
822582-AF-9	SHELL INTERNATIONAL FIN	F	03/21/2014	MATURED		18,000,000	18,000,000	18,849,120	18,045,312		(45,312)		(45,312)		18,000,000				360,000	03/21/2014
822582-AJ-1	SHELL INTERNATIONAL FIN	F	03/31/2014	LINCOLN BENEFIT LIFE		4,415,092	4,000,000	3,986,160	3,991,361		333		333		3,991,694		423,398	423,398	90,300	09/22/2019
822582-AQ-5	SHELL INTERNATIONAL FIN	F	03/31/2014	LINCOLN BENEFIT LIFE		4,131,968	4,000,000	3,997,240	3,999,132		143		143		3,999,275		132,693	132,693	32,033	06/28/2015
824612-AC-9	SHINNECOCK 061AA2 CDO - CF - LOANS	E	03/31/2014	LINCOLN BENEFIT LIFE		14,625,000	15,000,000	12,581,250	13,610,804		118,185		118,185		13,728,989		896,011	896,011	44,903	07/15/2018
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS	F	06/28/2014	Various		5,051,658	5,000,000	5,019,086	5,001,874		(1,874)		(1,874)		5,000,000		51,658	51,658	94,913	06/28/2014
826418-BD-6	SIERRA PACIFIC POWER CO		03/31/2014	LINCOLN BENEFIT LIFE		11,080,170	10,000,000	10,617,100	10,240,674		(24,086)		(24,086)		10,216,588		863,582	863,582	226,667	05/15/2016
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2014	SCHEDULED REDEMPTION		30,641	30,641	5,017			(6,640)		(6,640)		30,641				4,554	09/01/2018
826552-AA-9	SIGMA-ALDRICH		03/31/2014	LINCOLN BENEFIT LIFE		10,197,290	10,000,000	9,991,500	9,993,895		199		199		9,994,094		203,196	203,196	140,625	11/01/2020
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		12/31/2014	SCHEDULED REDEMPTION		750,000	750,000	748,958			1,042		1,042		750,000				3,996	05/01/2021
827048-AQ-2	SILGAN HOLDINGS INC		07/24/2014	EXCHANGE		3,340,253	3,350,000	3,339,375	3,339,675		578		578		3,340,253				161,219	02/01/2022
829259-AP-5	SINCLAIR TELEVISION GROUP INC		01/29/2014	EXCHANGE		450,000	450,000	450,000	450,000						450,000				8,606	11/01/2021
83238P-AA-2	SMITHS GROUP PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		10,052,900	10,000,000	10,321,715	10,029,569		(19,860)		(19,860)		10,009,709		43,191	43,191	228,556	05/15/2014
832696-AB-4	SMUCKER (J.M.) CO		03/31/2014	LINCOLN BENEFIT LIFE		8,178,640	8,000,000	7,984,640	7,987,583		347		347		7,987,930		190,710	190,710	129,111	10/15/2021
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10		03/31/2014	LINCOLN BENEFIT LIFE		24,028,955	21,875,000	21,875,000	21,875,000						21,875,000		2,153,955	2,153,955	607,031	04/01/2022
F84938-AD-1	SODEXO SENIOR NOTES 2018	F	03/31/2014	LINCOLN BENEFIT LIFE		21,389,996	20,000,000	20,000,000	20,000,000						20,000,000		1,389,996	1,389,996	428,711	03/29/2018
F84938-AE-9	SODEXO SENIOR NOTES 2021	F	03/31/2014	LINCOLN BENEFIT LIFE		11,810,893	11,000,000	11,000,000	11,000,000						11,000,000		810,893	810,893	269,714	03/29/2021
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2014	SCHEDULED REDEMPTION		750,835	750,835	750,835	750,835						750,835				29,358	08/15/2033
841504-AA-1	SOUTHEAST SUPPLY HEADER		03/31/2014	LINCOLN BENEFIT LIFE		10,133,710	10,000,000	10,170,000	10,024,723		(9,870)		(9,870)		10,014,853		118,857	118,857	304,472	08/15/2014
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS		03/31/2014	LINCOLN BENEFIT LIFE		5,750,000	5,000,000	5,913,450	5,496,252		(12,787)		(12,787)		5,483,465		266,535	266,535	159,435	10/20/2021
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A ABS		01/30/2014	RBC DOMINION SECURITIES		23,081,035	22,408,772	25,109,859	24,368,480		(20,077)		(20,077)		24,348,404		(1,267,369)	(1,267,369)	212,908	12/30/2028
843646-AG-5	SOUTHERN POWER CO		03/31/2014	LINCOLN BENEFIT LIFE		13,092,625	12,500,000	12,500,000	12,500,000						12,500,000		592,625	592,625	301,042	11/15/2036
843877-AJ-0	SOUTHERN STATES COOP INC		05/12/2014	BANK MONTREAL / NESBITT BURNS		3,461,500	3,500,000	3,395,000	3,398,299		3,343		3,343		3,401,642		59,858	59,858	263,472	08/15/2021
844730-AG-6	SOUTHTRUST CORP		03/31/2014	LINCOLN BENEFIT LIFE		25,275,875	25,000,000	25,372,750	25,021,706		(11,912)		(11,912)		25,009,794		266,081	266,081	426,944	06/15/2014
844741-AU-2	SOUTHWEST AIRLINES ABS		01/02/2014	SCHEDULED REDEMPTION		195,923	195,923	195,923	197,554		(1,631)		(1,631)		195,923				15,674	01/02/2021
844895-AV-4	SOUTHWEST GAS CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,764,585	7,500,000	7,497,450	7,497,833		56		56		7,497,889		266,696	266,696	145,313	04/01/2022
845467-AH-2	SOUTHWESTERN ENERGY CO		03/31/2014	LINCOLN BENEFIT LIFE		25,692,650	25,000,000	24,941,122	24,946,310		1,379		1,379		24,947,689		744,961	744,961	558,056	03/15/2022
84604K-AE-9	SOVC_07-C1 CMBS		07/01/2014	SCHEDULED REDEMPTION		4,675,227	4,675,227	4,614,837	4,802,798		(127,571)		(127,571)		4,675,227				66,560	07/22/2030
84755T-AE-7	SPECTRA ENERGY CAPITAL		03/31/2014	LINCOLN BENEFIT LIFE		9,086,200	10,000,000	9,967,700	9,970,015		698		698		9,970,712		(884,512)	(884,512)	179,667	03/15/2023

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 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
Y9033T-AA-9	SPI ELECTRICITY & GAS	F	03/31/2014	LINCOLN BENEFIT LIFE		25,503,500	25,000,000	24,799,750	25,313,307		(92,111)		(92,111)		25,221,196		282,304	282,304	510,417	11/04/2014
85205T-AD-2	SPIRIT AEROSYSTEMS INC		03/31/2014	LINCOLN BENEFIT LIFE		884,813	825,000	897,188	876,263		(2,994)		(2,994)		873,269		11,543	11,543	16,397	12/15/2020
84861#-AA-6	SPIRITS OF ST LOUIS BASKETBALL ABS		03/20/2014	PRINCIPAL PAYDOWN		11,892,109	11,892,109	11,818,831	11,852,262		2,941		2,941		11,855,203		36,906	36,906	2,042,141	12/31/2021
85207U-AA-3	SPRINT CORP		11/17/2014	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				85,792	09/15/2021
85207U-AG-0	SPRINT CORP		11/17/2014	EXCHANGE		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				152,495	06/15/2024
852061-AK-6	SPRINT NEXTEL CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,584,375	3,750,000	4,162,500	4,069,752		(13,962)		(13,962)		4,055,790		528,585	528,585	127,500	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP		01/09/2014	BANK OF AMERICA/MERRILL LYNCH		5,757,744	5,885,000	5,697,913	5,703,636		536		536		5,704,172		53,572	53,572	57,576	11/15/2022
792860-AJ-7	ST PAUL TRAVELERS		03/31/2014	LINCOLN BENEFIT LIFE		5,570,900	5,000,000	4,982,400	5,408,012		(40,149)		(40,149)		5,367,863		203,037	203,037	87,674	06/20/2016
85431N-AD-1	STANFIELD 06A3L CDO - CF - LOANS	E	05/27/2014	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				46,997	05/27/2020
854502-AC-5	STANLEY BLACK & DECKER I		03/31/2014	LINCOLN BENEFIT LIFE		5,044,300	5,000,000	4,994,900	4,995,834		115		115		4,995,949		48,351	48,351	56,667	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I		05/30/2014	CITIGROUP GLOBAL MARKETS		9,786,250	10,000,000	9,991,400	9,992,271		324		324		9,992,595		(206,345)	(206,345)	169,972	11/01/2022
85571N-AB-5	STARZ LLC/STARZ FIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,910,125	1,850,000	1,850,000	1,850,000						1,850,000		60,125	60,125	50,361	09/15/2019
85746*-DW-7	STATE STREET BK & TRST OF CO ABS	I	01/31/2014	SCHEDULED REDEMPTION		654,007	654,007	654,007	654,007						654,007				28,795	01/31/2015
85746*-DZ-0	STATE STREET BK & TRST OF CO ABS	I	01/31/2014	SCHEDULED REDEMPTION		654,007	654,007	654,007	654,007						654,007				28,795	01/31/2015
85746*-DP-2	STATE STREET BK & TST OF CO ABS	I	01/31/2014	SCHEDULED REDEMPTION		691,220	691,220	691,220	691,220						691,220				26,900	01/31/2015
85748D-AA-7	STATE STREET CAP TR IV		03/31/2014	LINCOLN BENEFIT LIFE		28,700,000	35,000,000	35,000,000	35,000,000						35,000,000		(6,300,000)	(6,300,000)	127,944	06/15/2037
857477-AG-8	STATE STREET CORP		03/31/2014	LINCOLN BENEFIT LIFE		22,093,340	20,000,000	19,931,000	19,947,499		1,560		1,560		19,949,059		2,144,281	2,144,281	495,833	03/07/2021
85771P-AB-8	STATOIL ASA	F	03/31/2014	LINCOLN BENEFIT LIFE		20,354,185	19,300,000	19,257,926	19,277,049		1,499		1,499		19,278,549		1,075,636	1,075,636	375,278	08/17/2017
85771P-AG-7	STATOIL ASA	F	03/31/2014	LINCOLN BENEFIT LIFE		14,061,825	15,000,000	14,951,400	14,956,141		1,087		1,087		14,957,229		(895,404)	(895,404)	259,292	01/17/2023
858119-AT-7	STEEL DYNAMICS INC		03/31/2014	LINCOLN BENEFIT LIFE		815,625	750,000	750,000	750,000						750,000		65,625	65,625	28,839	08/15/2019
858119-AZ-3	STEEL DYNAMICS INC		03/31/2014	LINCOLN BENEFIT LIFE		1,628,000	1,600,000	1,607,562	1,607,486		(213)		(213)		1,607,273		20,727	20,727	38,733	04/15/2023
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		03/31/2014	Various		15,382,693	14,597,967	14,597,967	14,597,967						14,597,967		784,726	784,726	173,807	06/30/2017
85915#-AE-1	STERICYCLE INC. 4.47% SENIOR UNSECURED N		03/31/2014	LINCOLN BENEFIT LIFE		8,446,427	8,000,000	8,000,000	8,000,000						8,000,000		446,427	446,427	164,893	10/15/2020
864486-AE-5	SUBURBAN PROPANE PARTNRS		03/31/2014	LINCOLN BENEFIT LIFE		4,438,063	4,177,000	4,422,815	4,354,880		(16,525)		(16,525)		4,338,355		99,708	99,708	156,638	10/01/2018
864486-AG-0	SUBURBAN PROPANE PARTNRS		03/31/2014	LINCOLN BENEFIT LIFE		2,223,743	2,017,000	2,143,672	2,127,175		(4,184)		(4,184)		2,122,991		100,751	100,751	99,169	08/01/2021
866930-AB-6	SUNAMERICA INC.		03/31/2014	LINCOLN BENEFIT LIFE		1,260,270	1,000,000	1,214,075	1,135,645		(2,713)		(2,713)		1,132,931		127,339	127,339	34,531	04/28/2023
867229-AC-0	SUNCOR ENERGY INC	A	03/31/2014	LINCOLN BENEFIT LIFE		9,433,580	7,186,000	8,374,349	8,151,537		(7,591)		(7,591)		8,143,947		1,289,633	1,289,633	342,533	02/01/2032
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		03/31/2014	Various		990,000	990,000	990,000	990,000						990,000				13,988	01/31/2020
86736G-ZZ-0	SUNGARD DATA TRANCHE E TERM LOAN		03/31/2014	Various		2,102,807	2,098,200	2,059,916	2,063,642		5,215		5,215		2,068,857		33,950	33,950	28,718	03/08/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		03/31/2014	LINCOLN BENEFIT LIFE		14,319,446	13,700,000	13,927,789	13,884,430		(4,767)		(4,767)		13,879,663		439,782	439,782	399,926	02/15/2022
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS LP		12/09/2014	WELLS FARGO		3,010,830	3,000,000	2,979,930			16		16		2,979,946		30,884	30,884	9,957	05/15/2045
869099-AF-8	SUSQUEHANNA BANCSHARES		05/01/2014	MATURED		4,000,000	4,000,000	3,944,600	3,997,792		2,208		2,208		4,000,000				41,425	05/01/2014
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		08/01/2014	SCHEDULED REDEMPTION		285,065	285,065	280,433	281,695		3,371		3,371		285,065				17,532	02/01/2024
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS		05/15/2014	MATURED		649,209	649,209	649,209	649,209						649,209				19,070	05/15/2014
87075R-AL-1	SWIFT TRANSPORTATION CO. LLC TL B-2		06/09/2014	SCHEDULED REDEMPTION		140,676	140,676	146,241	145,385		(4,710)		(4,710)		140,676				3,617	12/21/2017
87164K-AA-2	SYNGENTA FINANCE NV	F	03/31/2014	LINCOLN BENEFIT LIFE		11,874,876	12,000,000	11,980,560	11,983,556		438		438		11,983,993		(109,117)	(109,117)	190,625	03/28/2022
87164K-AB-0	SYNGENTA FINANCE NV	F	03/31/2014	LINCOLN BENEFIT LIFE		2,966,043	3,000,000	2,995,020	2,995,168		22		22		2,995,190		(29,147)	(29,147)	66,719	03/28/2042
871829-AQ-0	SYSCO CORPORATION		05/28/2014	Various		12,498,180	13,000,000	12,833,860	12,856,785		5,350		5,350		12,862,136		(363,956)	(363,956)	137,150	06/12/2022
361561-AA-1	SYSTEM ENERGY RESOURCES		01/15/2014	MATURED		3,522,009	3,522,009	3,522,009	3,522,009						3,522,009				90,322	01/15/2014
87425E-AM-5	TALISMAN ENERGY	A	03/31/2014	LINCOLN BENEFIT LIFE		14,915,085	15,000,000	14,886,300	14,916,620		2,581		2,581		14,919,201		(4,116)	(4,116)	375,000	02/01/2021
875127-AZ-5	TAMPA ELECTRIC		03/31/2014	LINCOLN BENEFIT LIFE		5,703,710	5,000,000	5,304,850	5,233,246		(6,685)		(6,685)		5,226,561		477,149	477,149	102,000	05/15/2021
00386S-AF-9	TAQA ABU DHABI NATL ENER	F	09/15/2014	MATURED		26,000,000	26,000,000	25,972,213	25,995,094		4,906		4,906		26,000,000				1,235,000	09/15/2014
87612B-AK-8	TARGA RESOURCES PARTNERS		03/31/2014	LINCOLN BENEFIT LIFE		2,125,000	2,000,000	2,140,333	2,124,346		(4,579)		(4,579)		2,119,768		5,232	5,232	85,000	08/01/2022
87612E-AV-8	TARGET CORP		03/31/2014	LINCOLN BENEFIT LIFE		16,037,370	15,000,000	15,264,400	15,202,849		(7,061)		(7,061)		15,195,788		841,582	841,582	413,333	07/15/2020
87650Q-AF-9	TASC, INC. TERM LOAN B		03/31/2014	Various		914,725	973,273	970,757	971,021		271		271		971,292		(56,566)	(56,566)	11,071	12/18/2015
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	R	01/15/2014	Various		351,854	351,854	351,854	351,854						351,854				10,257	01/15/2021
872312-AA-1	TCM SUB LLC		03/31/2014	LINCOLN BENEFIT LIFE		15,329,685	15,000,000	14,987,100	14,997,172		673		673		14,997,846		331,839	331,839	378,667	01/15/2015
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		12/17/2014	Various		53,967	21,556								53,967		53,967	53,967		12/31/2016
872376-AC-2	TCWGP IIA2A CDO - CF - PROJ FIN	E	03/31/2014	LINCOLN BENEFIT LIFE		18,600,000	20,000,000	20,000,000	20,000,000						20,000,000		(1,400,000)	(1,400,000)	148,512	06/15/2016
872377-AJ-5	TCWGP IIIB2 CDO - CF - PROJ FIN	E	03/31/2014	LINCOLN BENEFIT LIFE		19,550,000	23,000,000	23,000,000	23,000,000						23,000,000		(3,450,000)	(3,450,000)	444,130	09/01/2017
87236Y-AA-6	TD AMERITRADE HOLDING CO		03/31/2014	LINCOLN BENEFIT LIFE		5,733,240	5,000,000	4,993,100	4,995,472		163		163		4,995,636		737,604	737,604	93,333	12/01/2019
87236Y-AB-4	TD AMERITRADE HOLDING CO		03/31/2014	LINCOLN BENEFIT LIFE		5,122,475	5,000,000	4,995,050	4,999,018		265		265		4,999,283		123,192	123,192	69,167	12/01/2014
878742-AT-2	TECK RESOURCES LIMITED	A	03/31/2014	LINCOLN BENEFIT LIFE		5,151,650	5,000,000	4,998,750	4,999,087		28		28		4,999,115		152,535	152,535	160,000	01/15/2021
878742-AY-1	TECK RESOURCES LIMITED	A	03/31/2014	LINCOLN BENEFIT LIFE		4,699,660	5,000,000	4,959,400	4,963,925		836		836		4,964,761		(265,101)	(265,101)	125,000	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED	A	03/31/2014	LINCOLN BENEFIT LIFE		4,999,575	5,000,000	4,985,250	4,988,830		501		501		4,989,331		10,244	10,244	87,500	03/01/2019
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		12/31/2014	SCHEDULED REDEMPTION		499,305	499,305	495,121	494,762		4,543		4,543		499,305				1,867	03/18/2020

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
88031R-AA-6	TENASKA ALABAMA		12/30/2014	SCHEDULED REDEMPTION		1,261,717	1,261,717	1,270,839	1,266,718		(5,000)		(5,000)		1,261,717				77,392	03/30/2023
88031V-AA-7	TENASKA GATEWAY		12/30/2014	SCHEDULED REDEMPTION		864,516	864,516	844,148	850,211		14,305		14,305		864,516				42,510	12/30/2023
88031Q-AA-8	TENASKA VIRGINIA		03/31/2014	Various		18,067,051	16,421,080	16,455,521	16,440,522		(721)		(721)		16,439,801		1,627,250	1,627,250	253,949	03/30/2024
87243Q-AA-4	TENET HEALTHCARE CORP		05/09/2014	EXCHANGE		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				44,400	10/01/2020
880349-AQ-8	TENNECO INC		03/31/2014	LINCOLN BENEFIT LIFE		5,487,500	5,000,000	5,212,500	5,147,098		(6,439)		(6,439)		5,140,659		346,841	346,841	101,215	12/15/2020
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		1,863,284	1,862,131	1,863,342	1,863,548		(263)		(263)		1,863,285		(1)	(1)	40,653	04/28/2017
88078F-AZ-1	TEREX CORP US TERM LOAN		12/31/2014	SCHEDULED REDEMPTION		4,632	4,632	4,635			(3)		(3)		4,632				41	08/13/2021
881609-AW-1	TESORO CORP		04/03/2014	Various		2,332,960	2,275,000	2,573,594	2,418,724		(19,955)		(19,955)		2,398,769		(65,809)	(65,809)	162,001	06/01/2019
881609-AZ-4	TESORO CORP		03/31/2014	Various		1,796,706	1,755,000	1,833,975	1,826,970		(1,453)		(1,453)		1,825,517		(28,811)	(28,811)	38,655	10/01/2022
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		10/27/2014	J. P. MORGAN SECURITIES, INC.		1,308,471	1,311,750	1,320,446	1,323,088		(3,842)		(3,842)		1,319,247		(10,776)	(10,776)	26,047	05/30/2016
881685-AY-7	TEXACO CAPITAL INC		03/31/2014	LINCOLN BENEFIT LIFE		752,057	500,000	666,607	636,674		(1,028)		(1,028)		635,646		116,411	116,411	21,563	04/01/2032
882384-AC-4	TEXAS EASTERN TRANSMISSI		05/28/2014	BARCLAYS		14,307,000	15,000,000	14,970,300	14,973,414		1,118		1,118		14,974,532		(667,532)	(667,532)	263,667	10/15/2022
109696-A*-5	THE BRINKS COMPANY SERIES A		03/31/2014	LINCOLN BENEFIT LIFE		31,436,117	30,000,000	30,000,000	30,000,000						30,000,000		1,436,117	1,436,117	940,658	01/24/2021
46361#-AF-9	THE IRVINE COMPANY 2007 10-YEAR		06/30/2014	EXCHANGE		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				1,182,592	12/01/2017
883556-AS-1	THERMO FISHER SCIENTIFIC		03/31/2014	LINCOLN BENEFIT LIFE		6,158,784	6,000,000	5,975,220	5,993,011		1,287		1,287		5,994,297		164,487	164,487	80,000	05/01/2015
883556-AU-6	THERMO FISHER SCIENTIFIC		03/31/2014	LINCOLN BENEFIT LIFE		19,326,021	19,000,000	18,948,280	18,989,682		2,883		2,883		18,992,565		333,456	333,456	224,701	11/20/2014
883556-AX-0	THERMO FISHER SCIENTIFIC		03/31/2014	LINCOLN BENEFIT LIFE		5,379,350	5,000,000	4,967,650	4,975,433		728		728		4,976,162		403,188	403,188	131,250	03/01/2021
883556-BA-9	THERMO FISHER SCIENTIFIC		03/31/2014	LINCOLN BENEFIT LIFE		5,124,465	5,000,000	4,991,300	4,995,313		435		435		4,995,748		128,717	128,717	70,625	08/15/2016
884315-AG-7	THOMAS & BETTS CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,474,048	3,000,000	3,277,980	3,208,343		(5,542)		(5,542)		3,202,801		271,247	271,247	63,750	11/15/2021
884903-BG-9	THOMSON REUTERS CORP	A	03/31/2014	LINCOLN BENEFIT LIFE		10,897,170	10,000,000	10,677,900	10,490,966		(19,036)		(19,036)		10,471,929		425,241	425,241	216,722	10/15/2019
884903-BK-0	THOMSON REUTERS CORP	A	03/31/2014	LINCOLN BENEFIT LIFE		5,098,550	5,000,000	4,978,800	4,982,854		473		473		4,983,327		115,223	115,223	99,299	09/30/2021
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
88732J-AX-6	TIME WARNER CABLE INC		03/31/2014	LINCOLN BENEFIT LIFE		10,468,810	10,000,000	9,936,900	9,953,392		1,413		1,413		9,954,806		514,004	514,004	258,958	02/15/2021
88732J-BA-5	TIME WARNER CABLE INC		03/31/2014	LINCOLN BENEFIT LIFE		15,560,565	15,000,000	14,866,350	14,892,604		2,995		2,995		14,895,599		664,966	664,966	350,000	09/01/2021
887317-AC-9	TIME WARNER INC		03/31/2014	LINCOLN BENEFIT LIFE		2,241,216	2,000,000	1,990,140	1,996,559		277		277		1,996,836		244,380	244,380	44,389	11/15/2016
887317-AQ-8	TIME WARNER INC		03/31/2014	LINCOLN BENEFIT LIFE		5,968,176	6,000,000	5,994,110	5,994,897		131		131		5,995,028		(26,852)	(26,852)	60,067	06/15/2022
887389-AG-9	TIMKEN CO		09/15/2014	MATURED		7,000,000	7,000,000	7,342,230	7,055,831		(55,831)		(55,831)		7,000,000				420,000	09/15/2014
872540-AM-1	TJX COS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,933,830	5,000,000	5,364,200	5,220,442		(8,907)		(8,907)		5,211,535		722,295	722,295	160,236	04/15/2019
872540-AP-4	TJX COS INC		03/31/2014	LINCOLN BENEFIT LIFE		4,633,135	5,000,000	4,995,550	4,995,811		99		99		4,995,911		(362,776)	(362,776)	47,222	05/15/2023
87258B-AF-8	TMFS HOLDINGS LLC INITIAL TL		12/31/2014	SCHEDULED REDEMPTION		25,000	25,000	24,750			250		250		25,000					07/30/2021
87264A-AG-0	T-MOBILE USA INC		08/13/2014	WELLS FARGO		358,280	338,000	334,620	334,679		184		184		334,863		23,417	23,417	24,015	04/28/2022
Y85859-DE-6	TNB CAPITAL (L) LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		1,556,024	1,500,000	1,608,750	1,531,319		(5,707)		(5,707)		1,525,612		30,411	30,411	31,938	05/05/2015
88947E-AH-3	TOLL BROS FINANCE CORP		03/31/2014	LINCOLN BENEFIT LIFE		4,840,000	4,000,000	4,690,000	4,427,802		(25,382)		(25,382)		4,402,420		437,580	437,580	164,340	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,270,000	2,000,000	2,085,000	2,060,011		(2,157)		(2,157)		2,057,854		212,146	212,146	56,250	11/01/2019
88947E-AE-0	TOLL BROTHERS INC		03/15/2014	MATURED		4,000,000	4,000,000	3,834,880	4,025,214		(25,214)		(25,214)		4,000,000				99,000	03/15/2014
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES	F	03/31/2014	LINCOLN BENEFIT LIFE		21,017,890	20,000,000	20,000,000	20,000,000						20,000,000		1,017,890	1,017,890	231,167	12/07/2017
69349F-AH-4	TOMKINS TL B2	E	07/03/2014	Various		412,766	412,766	410,670	410,392		2,374		2,374		412,766				7,796	09/29/2016
89152U-AA-0	TOTAL CAPITAL SA	F	03/31/2014	LINCOLN BENEFIT LIFE		41,564,240	40,000,000	40,123,400	40,039,499		(5,504)		(5,504)		40,033,996		1,530,244	1,530,244	621,528	10/02/2015
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		12/31/2014	SCHEDULED REDEMPTION		8,180	8,180	8,193	8,192		(12)		(12)		8,180				394	12/31/2017
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		03/31/2014	Various		4,230,140	4,232,757	4,232,757	4,232,757						4,232,757		(2,618)	(2,618)	45,471	02/10/2019
89334G-AN-4	TRANS UNION LLC 2014 REPLACE TL		12/31/2014	SCHEDULED REDEMPTION		33,750	33,750	33,666			84		84		33,750				445	04/09/2021
893045-AC-8	TRANS-ALLEGHENY INTERSTA		03/31/2014	LINCOLN BENEFIT LIFE		10,240,670	10,000,000	9,962,600	9,991,555		2,008		2,008		9,993,563		247,107	247,107	284,444	01/15/2015
893526-DH-3	TRANS-CANADA PIPELINES	A	03/31/2014	LINCOLN BENEFIT LIFE		4,130,796	4,000,000	3,995,240	3,998,569		248		248		3,998,817		131,979	131,979	45,333	06/01/2015
89352H-AJ-8	TRANS-CANADA PIPELINES	G	03/31/2014	LINCOLN BENEFIT LIFE		1,510,682	1,500,000	1,500,000	1,500,000						1,500,000		10,682	10,682	3,552	06/30/2016
893647-AP-2	TRANSDIGM INC		03/31/2014	LINCOLN BENEFIT LIFE		5,255,250	4,900,000	5,279,750	5,122,394		(15,540)		(15,540)		5,106,854		148,396	148,396	111,815	12/15/2018
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		12/31/2014	SCHEDULED REDEMPTION		44,250	44,250	44,198	44,195		55		55		44,250				432	02/28/2020
89364M-AY-0	TRANSDIGM INC. TLD		12/31/2014	SCHEDULED REDEMPTION		17,500	17,500	17,456			44		44		17,500				152	06/04/2021
893830-BC-2	TRANSOCEAN INC	F	03/31/2014	LINCOLN BENEFIT LIFE		4,780,040	5,000,000	4,965,450	4,969,188		738		738		4,969,926		(189,886)	(189,886)	87,611	10/15/2022
Q9194#-AB-1	TRANSURBAN FINANCE CO. SER. 2004-1, TR.	F	03/31/2014	LINCOLN BENEFIT LIFE		15,719,518	14,750,000	14,529,365	14,976,799		(18,536)		(18,536)		14,958,263		761,254	761,254	241,482	12/07/2016
89417E-AG-4	TRAVELERS COS INC		03/31/2014	LINCOLN BENEFIT LIFE		7,415,681	7,000,000	6,993,700	6,995,439		146		146		6,995,585		420,096	420,096	113,750	11/01/2020
89469A-AA-2	TREEHOUSE FOODS INC		03/11/2014	TENDER OFFER		2,531,875	2,500,000	2,684,375	2,587,261		(7,345)		(7,345)		2,579,916		(48,041)	(48,041)	177,257	03/01/2018
896223-AC-8	TRIMARAN 06-1A A2 CDO - CF - LOANS	E	12/15/2014	SCHEDULED REDEMPTION		11,390,491	11,390,491	8,372,011	10,265,642		1,124,849		1,124,849		11,390,491				70,899	03/15/2018
89566E-AA-6	TRISTATE GENERAT ABS		03/31/2014	Various		9,519,376	8,876,200	8,912,521	8,887,667		(1,272)		(1,272)		8,886,395		632,981	632,981	340,007	01/31/2018
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC	E	04/30/2014	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				43,357	04/30/2020
89655V-AA-0	TRL_03-1A ABS		12/12/2014	Various		1,621,720	1,523,072	1,523,072	1,523,072						1,523,072		98,648	98,648	31,751	10/12/2026
89655N-AA-8	TRL_04-1A ABS		12/14/2014	SCHEDULED REDEMPTION		355,804	355,804	355,804	355,804						355,804				11,673	08/14/2027

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
89655X-AA-6	TRL_06-1A ABS		12/14/2014	SCHEDULED REDEMPTION		1,595,123	1,595,123	1,595,123	1,654,855		(59,732)		(59,732)		1,595,123				60,641	05/14/2036
87264M-AA-7	TRW AUTOMOTIVE INC		03/15/2014	MATURED		2,000,000	2,000,000	1,980,000	1,998,749		1,251		1,251		2,000,000				70,000	03/15/2014
872882-AC-9	TSMC GLOBAL LTD	E	03/31/2014	LINCOLN BENEFIT LIFE		33,930,225	35,000,000	34,976,550	34,979,924		1,139		1,139		34,981,063		(1,050,838)	(1,050,838)	281,215	04/03/2018
873050-BW-0	TTX CO		03/31/2014	LINCOLN BENEFIT LIFE		41,511,640	40,000,000	39,900,400	41,638,296		(348,821)		(348,821)		41,289,475		222,165	222,165	1,143,333	03/01/2015
873050-CD-1	TTX CO		03/31/2014	LINCOLN BENEFIT LIFE		9,400,670	10,000,000	9,966,700	9,969,932		740		740		9,970,672		(570,002)	(570,002)	115,222	11/15/2022
87305N-AR-9	TTX COMPANY ABS		07/15/2014	SCHEDULED REDEMPTION		1,618,082	1,618,082	1,819,144	1,637,737		(19,656)		(19,656)		1,618,082				60,660	01/15/2015
873050-BU-4	TTX COMPANY SR UNSECD NTS		06/01/2014	MATURED		19,000,000	19,000,000	18,955,452	18,996,528		3,472		3,472		19,000,000				534,375	06/01/2014
873050-BY-6	TTX COMPANY SR UNSECURED NOTES 2017		03/31/2014	LINCOLN BENEFIT LIFE		9,661,977	9,000,000	8,969,400	8,989,260		720		720		8,989,980		671,997	671,997	132,500	06/15/2017
898613-AA-2	TUCKAH_02 ABS		12/20/2014	SCHEDULED REDEMPTION		558,133	558,133	584,957	574,197		(16,065)		(16,065)		558,133				32,852	10/20/2025
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		03/31/2014	Various		1,916,133	1,955,251	1,960,511	1,961,038		(707)		(707)		1,960,331		(44,198)	(44,198)	25,643	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		07/10/2014	Various		1,940,889	1,940,889	1,958,732	1,960,002		(19,113)		(19,113)		1,940,889				67,003	11/10/2018
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB		02/14/2014	MATURED		486,111	486,111	486,111	486,111						486,111				14,292	02/14/2014
902133-AM-9	TYCO ELECTRONICS GROUP S	E	03/31/2014	LINCOLN BENEFIT LIFE		9,915,480	10,000,000	9,960,700	9,967,185		882		882		9,968,067		(52,587)	(52,587)	231,389	02/03/2022
902118-BN-7	TYCO INTERNATIONAL FINAN	E	03/31/2014	LINCOLN BENEFIT LIFE		10,348,030	10,000,000	9,967,600	9,988,689		1,536		1,536		9,990,225		357,805	357,805	155,625	10/15/2015
9021EQ-AC-8	TYCO/TYCO INTL FIN SA	E	11/18/2014	EXCHANGE		4,211,636	4,035,000	4,346,220	4,237,363		(25,645)		(25,645)		4,211,718		(82)	(82)	261,266	12/15/2019
9021EQ-AD-6	TYCO/TYCO INTL FIN SA	E	11/18/2014	EXCHANGE		13,228,226	12,695,000	13,550,901	13,290,023		(61,599)		(61,599)		13,228,424		(198)	(198)	1,170,982	01/15/2021
902494-AN-3	TYSON FOODS INC		03/31/2014	LINCOLN BENEFIT LIFE		11,044,300	10,000,000	9,989,600	10,376,130		(39,621)		(39,621)		10,336,509		707,791	707,791	330,000	04/01/2016
902494-AT-0	TYSON FOODS INC		03/31/2014	LINCOLN BENEFIT LIFE		5,215,695	5,000,000	4,972,900	4,976,341		580		580		4,976,921		238,774	238,774	66,250	06/15/2022
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		12/31/2014	SCHEDULED REDEMPTION		2,445	2,445	2,445	2,445						2,445				40	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		03/31/2014	Various		1,418,737	1,413,450	1,405,468	1,404,918		577		577		1,405,496		13,241	13,241	21,437	07/28/2017
902690-AP-4	UGI UTILITIES, INC		03/31/2014	LINCOLN BENEFIT LIFE		10,921,820	10,000,000	10,000,000	10,998,713		(70,622)		(70,622)		10,928,091		(6,271)	(6,271)	233,051	06/15/2017
902730-AC-4	UHS ESCROW CORP		07/31/2014	Various		5,210,000	5,000,000	5,212,500	5,122,215		(14,279)		(14,279)		5,107,937		102,063	102,063	243,895	10/01/2018
903914-AA-7	ULTRA PETROLEUM CORP	G	01/13/2014	GOLDMAN, SACHS & CO.		1,865,250	1,800,000	1,800,000	1,800,000						1,800,000		65,250	65,250	9,775	12/15/2018
904764-AH-0	UNILEVER CAPITAL CORP	R	03/31/2014	LINCOLN BENEFIT LIFE		8,303,295	6,500,000	6,436,575	6,446,120		370		370		6,446,490		1,856,805	1,856,805	144,878	11/15/2032
907818-BY-3	UNION PACIFIC CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,268,650	1,000,000	1,170,650	1,124,330		(1,448)		(1,448)		1,122,882		145,768	145,768	47,500	02/01/2028
907818-CZ-9	UNION PACIFIC CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,195,605	9,000,000	9,769,680	9,409,435		(24,380)		(24,380)		9,385,056		810,549	810,549	195,500	11/15/2017
907818-DC-9	UNION PACIFIC CORP		02/15/2014	MATURED		4,000,000	4,000,000	4,266,560	4,008,046		(8,046)		(8,046)		4,000,000				102,500	02/15/2014
907818-DD-7	UNION PACIFIC CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,966,371	5,170,000	5,970,781	5,749,899		(21,011)		(21,011)		5,728,888		237,484	237,484	198,794	02/15/2020
907818-DM-7	UNION PACIFIC CORP		03/31/2014	LINCOLN BENEFIT LIFE		6,688,087	7,000,000	6,996,010	6,996,521		85		85		6,996,606		(308,519)	(308,519)	146,844	01/15/2023
907818-DQ-8	UNION PACIFIC CORP		01/23/2014	EXCHANGE		8,515,834	9,223,000	9,346,903	8,512,653		3,181		3,181		8,515,834				141,981	02/15/2024
907818-DS-4	UNION PACIFIC CORP		01/23/2014	EXCHANGE		3,082,006	3,998,000	4,032,388	3,081,409		597		597		3,082,006				81,381	02/01/2044
907830-AA-4	UNION PACIFIC CORP ABS		06/27/2014	Various		7,070,628	7,000,000	7,000,000	7,000,704		(459)		(459)		7,000,245		70,383	70,383	259,438	09/30/2014
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2014	SCHEDULED REDEMPTION		796,084	796,084	796,084	796,084						796,084				30,343	01/02/2029
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I AB		03/31/2014	LINCOLN BENEFIT LIFE		4,080,132	3,763,369	3,763,369	3,763,369						3,763,369		316,763	316,763	154,664	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB		07/02/2014	SCHEDULED REDEMPTION		352,973	352,973	352,973	352,973						352,973				9,460	01/02/2023
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		07/02/2014	Various		522,765	522,765	518,523	520,596		2,168		2,168		522,765				12,724	01/02/2022
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		03/31/2014	LINCOLN BENEFIT LIFE		3,990,661	3,718,381	3,685,694	3,702,392		1,180		1,180		3,703,572		287,089	287,089	146,425	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		03/31/2014	LINCOLN BENEFIT LIFE		3,064,371	2,855,317	2,830,221	2,843,043		907		907		2,843,950		220,422	220,422	112,438	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2014	Various		7,012,929	6,589,369	6,572,055	6,581,235		8,134		8,134		6,589,369		423,560	423,560	240,412	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2014	SCHEDULED REDEMPTION		403,600	403,600	403,600	403,600						403,600				20,341	01/02/2020
90783X-AA-9	UNION PACIFIC RR 07-3 P ABS		03/31/2014	Various		3,902,472	3,441,397	3,441,397	3,441,397						3,441,397		461,074	461,074	157,432	01/02/2031
908594-AC-8	UNION TANK CAR CO. SR NTS		03/31/2014	LINCOLN BENEFIT LIFE		13,759,462	12,727,273	12,599,772	12,656,885		4,965		4,965		12,661,850		1,097,613	1,097,613	226,461	05/15/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2014	Various		1,491,543	1,411,561	1,411,561	1,411,561						1,411,561		79,982	79,982	53,088	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2014	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,382,275		(200,457)		(200,457)		3,181,818				179,455	06/01/2019
908906-AC-4	UNIONBANCAL CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,051,685	5,000,000	4,960,000	4,965,258		886		886		4,966,144		85,541	85,541	50,069	06/18/2022
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,	F	03/31/2014	LINCOLN BENEFIT LIFE		11,127,659	10,800,000	10,800,000	10,800,000						10,800,000		327,659	327,659	322,830	04/11/2015
909218-AB-5	UNIT CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,385,000	2,250,000	2,250,637	2,249,710		(249)		(249)		2,249,462		135,538	135,538	56,313	05/15/2021
90932Q-AB-2	UNITED AIRLINES INC B ABS		07/29/2014	SUSQUEHANNA FINANCIAL GROUP LLLP		1,001,250	1,000,000	1,000,000							1,000,000		1,250	1,250		03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2014	SCHEDULED REDEMPTION		1,480,369	1,480,369	1,480,369	1,475,346		5,024		5,024		1,480,369				153,514	07/02/2018
911312-AH-9	UNITED PARCEL SERVICE		03/31/2014	LINCOLN BENEFIT LIFE		5,692,915	5,000,000	5,525,850	5,287,413		(16,561)		(16,561)		5,270,852		422,063	422,063	195,556	01/15/2018
911312-AL-0	UNITED PARCEL SERVICE		03/31/2014	LINCOLN BENEFIT LIFE		2,000,000	2,000,000	1,995,560	1,999,759		241		241		2,000,000				38,750	04/01/2014
911312-AM-8	UNITED PARCEL SERVICE		03/31/2014	LINCOLN BENEFIT LIFE		15,378,855	15,000,000	14,899,500	14,927,087		2,327		2,327		14,929,414		449,441	449,441	333,333	01/15/2021
911312-AQ-9	UNITED PARCEL SERVICE		03/31/2014	LINCOLN BENEFIT LIFE		20,868,892	22,000,000	22,230,690	22,205,936		(5,324)		(5,324)		22,200,612		(1,331,720)	(1,331,720)	269,500	10/01/2022
911365-AU-8	UNITED RENTALS NORTH AM		04/14/2014	CALLED @ 110.40785810		950,000	950,000	942,875	945,016		184		184		945,200		4,800	4,800	127,922	12/15/2019
911365-AY-0	UNITED RENTALS NORTH AM		03/31/2014	LINCOLN BENEFIT LIFE		2,006,250	1,875,000	1,913,384	1,906,018		(2,019)		(2,019)		1,903,998		102,252	102,252	76,667	07/15/2018
911365-AZ-7	UNITED RENTALS NORTH AM		03/31/2014	LINCOLN BENEFIT LIFE		2,242,500	2,000,000	2,075,414	2,067,548		(2,156)		(2,156)		2,065,392		177,108	177,108	70,319	04/15/2022
913017-BH-1	UNITED TECHNOLOGIES CORP		03/31/2014	LINCOLN BENEFIT LIFE		10,474,070	10,000,000	9,449,900	9,900,360		18,101		18,101		9,918,461		555,609	555,609	203,125	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 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
913017-BT-5	UNITED TECHNOLOGIES CORP		03/31/2014	LINCOLN BENEFIT LIFE		15,274,065	15,000,000	14,815,050	14,819,812		785		785		14,820,597		453,468	453,468	225,000	06/01/2042
913017-BV-0	UNITED TECHNOLOGIES CORP		05/29/2014	Various		12,096,153	12,000,000	11,990,760	11,992,040		268		268		11,992,308		103,845	103,845	150,694	06/01/2022
91324P-BT-8	UNITEDHEALTH GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		9,117,792	9,000,000	8,950,770	8,959,937		1,114		1,114		8,961,051		156,741	156,741	114,750	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		14,583,495	15,000,000	14,896,500	14,913,062		2,346		2,346		14,915,408		(331,913)	(331,913)	234,792	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC		05/28/2014	BARCLAYS		9,744,400	10,000,000	9,984,200	9,985,805		578		578		9,986,383		(241,983)	(241,983)	219,236	02/15/2023
91324P-CB-6	UNITEDHEALTH GROUP INC		03/31/2014	LINCOLN BENEFIT LIFE		4,863,195	5,000,000	4,979,950	4,982,621		799		799		4,983,420		(120,225)	(120,225)	44,236	03/15/2019
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
91335F-AE-1	UNIVAR INC TERM B LOAN		11/12/2014	Various		1,433,369	1,455,026	1,455,026	1,455,026						1,455,026		(21,657)	(21,657)	64,995	06/30/2017
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		03/31/2014	LINCOLN BENEFIT LIFE		2,140,000	2,000,000	2,000,000	2,000,000						2,000,000		140,000	140,000	95,736	08/15/2020
90312*-AB-0	UNS GAS INC		03/31/2014	LINCOLN BENEFIT LIFE		7,458,575	7,000,000	7,000,000	7,000,000						7,000,000		458,575	458,575	273,774	08/11/2015
903243-AA-1	URS CORP		01/15/2014	EXCHANGE		4,995,451	5,000,000	4,993,100	4,995,399		51		51		4,995,451				62,347	04/01/2017
903243-AB-9	URS CORP		01/15/2014	EXCHANGE		9,991,723	10,000,000	9,990,300	9,991,692		31		31		9,991,723				158,056	04/01/2022
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2014	Various		5,829,652	5,265,379	5,265,379	5,265,379						5,265,379		564,273	564,273	168,989	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		12/03/2014	Various		5,673,947	5,437,262	5,437,262	5,452,804						5,437,262		236,685	236,685	96,952	12/03/2026
90345X-AA-8	US AIRWAYS GROUP INC ABS		10/22/2014	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				20,175	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS		11/15/2014	SCHEDULED REDEMPTION		2,440	2,440	2,440	2,440						2,440				131	05/15/2023
91159H-HC-7	US BANCORP		03/31/2014	LINCOLN BENEFIT LIFE		29,738,790	30,000,000	29,979,000	29,982,378		475		475		29,982,852		(244,062)	(244,062)	490,000	03/15/2022
91159J-AA-4	US BANCORP		03/31/2014	LINCOLN BENEFIT LIFE		6,732,635	7,000,000	6,977,810	6,980,620		502		502		6,981,122		(248,487)	(248,487)	146,844	07/15/2022
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	11/03/2014	SCHEDULED REDEMPTION		256,116	256,116	256,116	256,116						256,116				1,810	05/01/2034
90349Y-AC-0	US ECOLOGY INC. TL		12/31/2014	SCHEDULED REDEMPTION		46,708	46,708	47,059			(350)		(350)		46,708				165	06/17/2021
90349V-AB-8	USS PARENT HOLDINGS CORP		12/31/2014	SCHEDULED REDEMPTION		25,000	25,000	24,875			125		125		25,000				125	08/05/2021
91911T-AF-0	VALE OVERSEAS LIMITED	F	03/31/2014	LINCOLN BENEFIT LIFE		16,279,680	15,000,000	15,003,300	15,208,036		(24,626)		(24,626)		15,183,410		1,096,270	1,096,270	677,083	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED	F	03/31/2014	LINCOLN BENEFIT LIFE		5,587,120	5,000,000	4,963,350	4,986,437		1,017		1,017		4,987,454		599,666	599,666	215,278	01/23/2017
91911X-AM-6	VALEANT PHARMACEUTICALS		03/31/2014	LINCOLN BENEFIT LIFE		2,706,250	2,500,000	2,487,500	2,490,534		275		275		2,490,809		215,441	215,441	87,500	10/01/2020
91911X-AN-4	VALEANT PHARMACEUTICALS		12/29/2014	CALLED @ 103.43800000		190,000	190,000	202,350	199,173		(2,995)		(2,995)		196,178		(6,178)	(6,178)	20,611	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS		03/31/2014	LINCOLN BENEFIT LIFE		2,155,000	2,000,000	1,865,000	1,881,540		2,892		2,892		1,884,431		270,569	270,569	84,750	08/15/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	03/31/2014	Various		1,237,145	1,234,375	1,228,976	1,228,978		205		205		1,229,183		7,962	7,962	11,692	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	03/31/2014	Various		986,878	985,031	957,120	955,847		1,361		1,361		957,208		29,670	29,670	9,331	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	G	07/16/2014	SCHEDULED REDEMPTION		402,494	402,494	403,500			(1,006)		(1,006)		402,494				3,627	08/05/2020
920253-AD-3	VALMONT INDUSTRIES		03/31/2014	LINCOLN BENEFIT LIFE		5,805,970	5,000,000	4,999,900	4,999,930		2		2		4,999,932		806,038	806,038	148,142	04/20/2020
92210M-AH-7	VANTIV LLC TLB		12/31/2014	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				8	06/13/2021
922408-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)		03/31/2014	LINCOLN BENEFIT LIFE		15,552,273	15,000,000	15,000,000	15,000,000						15,000,000		552,273	552,273	153,700	12/15/2017
92257J-AB-1	VELO HOLDINGS INC TERM LOAN		03/31/2014	Various		102,728	102,728	7,621	12,132		66,911		66,911		79,044		23,684	23,684	3,366	02/04/2018
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		(385,859)		(385,859)		5,072,064		581,311	581,311	706,635	06/10/2025
92343V-BC-7	VERIZON COMMUNICATIONS		03/31/2014	Various		10,014,775	10,000,000	9,920,800	9,935,627		983		983		9,936,609		78,166	78,166	106,458	11/01/2021
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
42951T-AA-5	VERIZON COMMUNICATIONS INC CTL 2021 SERI		03/31/2014	LINCOLN BENEFIT LIFE		13,797,153	12,500,000	12,500,000	12,500,000						12,500,000		1,297,153	1,297,153	539,063	01/01/2021
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2014	SCHEDULED REDEMPTION		1,315,172	1,315,172	1,315,172	1,315,172						1,315,172				74,307	01/01/2022
92344G-AW-6	VERIZON GLOBAL FDG CORP		11/24/2014	CALLED @ 103.67700000		1,000,000	1,000,000	923,759	983,138		8,669		8,669		991,807		8,193	8,193	95,162	09/15/2015
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		12/31/2014	SCHEDULED REDEMPTION		28,680	28,680	28,680	28,680						28,680				1,679	12/19/2017
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)		03/31/2014	Various		4,728,000	4,728,000	4,618,360	4,623,449		5,567		5,567		4,629,017		98,983	98,983	92,619	12/19/2017
92553P-AE-2	VIACOM INC		04/03/2014	CALLED @ 101.77289000		5,000,000	5,000,000	5,099,800	5,015,536		(5,571)		(5,571)		5,009,965		(9,965)	(9,965)	208,957	09/15/2014
92553P-AM-4	VIACOM INC		03/31/2014	LINCOLN BENEFIT LIFE		4,817,175	5,000,000	4,927,650	4,937,356		1,619		1,619		4,938,975		(121,800)	(121,800)	46,007	06/15/2022
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	05/22/2014	CALLED @ 103.25000000		6,500,000	6,500,000	6,905,000	6,606,883		(666)		(666)		6,606,218		(106,218)	(106,218)	395,507	01/15/2018
92769X-AF-2	VIRGIN MEDIA SECURED FIN	F	03/31/2014	LINCOLN BENEFIT LIFE		14,878,125	14,375,000	14,659,913	14,592,515		(6,531)		(6,531)		14,585,984		292,141	292,141	536,667	01/15/2021
927804-FN-9	VIRGINIA ELEC & POWER CO		03/31/2014	Various		19,070,178	20,000,000	19,937,600	19,941,969		1,347		1,347		19,943,316		(873,138)	(873,138)	295,625	03/15/2023
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
92849T-AJ-7	VITERRA INC	A	03/31/2014	LINCOLN BENEFIT LIFE		5,495,790	5,000,000	4,974,050	4,958,906		1,285		1,285		4,960,191		535,599	535,599	198,333	08/01/2020
92857W-AG-5	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 106.62700000		10,000,000	10,000,000	9,492,650	9,882,590		15,426		15,426		9,898,017		101,983	101,983	927,978	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 110.01200000		2,000,000	2,000,000	2,017,840	2,005,522		(557)		(557)		2,004,966		(4,966)	(4,966)	261,254	03/15/2016
92857W-AU-4	VODAFONE GROUP PLC	F	03/26/2014	CALLED @ 104.61800000		5,000,000	5,000,000	4,886,500	4,960,505		4,770		4,770		4,965,275		34,725	34,725	288,088	11/24/2015
92857W-BC-3	VODAFONE GROUP PLC	F	05/29/2014	Various		18,982,190	20,000,000	19,907,400	19,914,384		2,751		2,751		19,917,135		(934,945)	(934,945)	414,229	02/19/2023
D8884#-AA-4	VOITH AG SER. A SR NTS, DUE 2014	F	08/17/2014	MATURED		50,000,000	50,000,000	49,743,003	50,173,053		(173,053)		(173,053)		50,000,000				2,940,000	08/17/2014
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		03/31/2014	Various		10,958,843	10,300,045	10,300,045	10,300,045						10,300,045		658,798	658,798	195,080	04/30/2019
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		6,850,743	6,850,743	6,850,743	6,850,743						6,850,743				1,015,773	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2014	PRINCIPAL PAYDOWN		5,821,245	5,821,245	5,821,245	5,821,245						5,821,245				164,738	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		08/04/2014	Various		211,972	211,972	211,972	211,972						211,972				5,845	01/02/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2014	SCHEDULED REDEMPTION		30,071	30,071	30,071	30,071						30,071				824	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2014	SCHEDULED REDEMPTION		155,270	155,270	155,270	155,270						155,270				4,254	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		03/31/2014	Various		1,300,480	1,164,920	1,164,920	1,164,920						1,164,920		135,560	135,560	47,015	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2014	SCHEDULED REDEMPTION		30,682	30,682	30,682	30,682						30,682				841	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2014	PRINCIPAL PAYDOWN		4,786,357	4,786,357	4,786,357	4,786,357						4,786,357				709,683	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		03/31/2014	Various		632,788	564,785	564,785	564,785						564,785		68,002	68,002	22,526	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		127,056	127,056	127,056	127,056						127,056				3,634	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		03/31/2014	Various		799,141	709,748	709,748	709,748						709,748		89,392	89,392	28,371	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		62,137	62,137	62,137	62,137						62,137				1,777	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		03/31/2014	Various		2,078,040	1,847,078	1,847,078	1,847,078						1,847,078		230,961	230,961	73,940	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		24,443	24,443	24,443	24,443						24,443				699	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2014	SCHEDULED REDEMPTION		87,327	87,327	87,327	87,327						87,327				2,497	09/30/2029
10222*-AA-9	WACHOVIA BK - BOWATER SALUDA ABS		03/31/2014	LINCOLN BENEFIT LIFE		5,507,500	5,000,000	5,000,000	5,000,000						5,000,000		507,500	507,500	213,758	02/15/2017
929768-AA-7	WACHOVIA CAPITAL TRUST II ABS		03/31/2014	LINCOLN BENEFIT LIFE		8,300,000	10,000,000	9,837,800	9,924,513		1,370		1,370		9,925,883		(1,625,883)	(1,625,883)	34,602	01/15/2027
931422-AH-2	WALGREEN CO		05/29/2014	JPMORGAN CHASE & CO.		14,826,850	15,000,000	14,983,350	14,985,235		626		626		14,985,861		(159,011)	(159,011)	332,389	09/15/2022
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		12/08/2014	JEFFERIES & COMPANY, INC.		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
931142-CB-7	WAL-MART STORES		03/31/2014	LINCOLN BENEFIT LIFE		4,512,456	4,000,000	4,364,240	4,343,800		(2,332)		(2,332)		4,341,468		170,988	170,988	122,500	09/01/2035
931142-CR-2	WAL-MART STORES INC		03/31/2014	LINCOLN BENEFIT LIFE		4,100,172	4,000,000	3,972,360	3,992,702		1,434		1,434		3,994,135		106,037	106,037	57,500	04/01/2015
931142-CU-5	WAL-MART STORES INC		03/31/2014	LINCOLN BENEFIT LIFE		5,261,350	5,000,000	4,980,900	4,986,364		467		467		4,986,831		274,519	274,519	132,413	07/08/2020
931142-CX-9	WAL-MART STORES INC		03/31/2014	LINCOLN BENEFIT LIFE		7,107,604	7,000,000	6,962,130	6,985,891		1,916		1,916		6,987,807		119,797	119,797	45,500	10/25/2015
92948#-AF-5	WALMART WESTMINSTER GATEWAY ABS		03/31/2014	LINCOLN BENEFIT LIFE		4,079,476	3,414,638	3,423,619	3,419,211		(176)		(176)		3,419,035		660,440	660,440	86,815	05/15/2023
25468P-CL-8	WALT DISNEY COMPANY/THE		03/31/2014	LINCOLN BENEFIT LIFE		15,854,130	15,000,000	14,989,950	14,992,214		229		229		14,992,443		861,687	861,687	187,500	06/01/2021
25468P-CN-4	WALT DISNEY COMPANY/THE		03/31/2014	LINCOLN BENEFIT LIFE		24,860,100	25,000,000	26,322,500	26,158,930		(35,160)		(35,160)		26,123,770		(1,263,670)	(1,263,670)	429,688	08/16/2021
93316U-AD-9	WALTER ENERGY INC TERM LOAN B		03/07/2014	Various		682,978	698,699	698,699	698,699						698,699		(15,721)	(15,721)	10,806	04/01/2018
93883#-AD-5	WASHINGTON FOOTBALL 7.36% SERIES C		10/17/2014	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				220,800	10/17/2014
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR		03/31/2014	LINCOLN BENEFIT LIFE		10,348,996	10,000,000	10,000,000	10,000,000						10,000,000		348,996	348,996	165,000	04/01/2016
94106*-AD-8	WASTE CONNECTIONS, INC. 7 YR		03/31/2014	LINCOLN BENEFIT LIFE		11,483,609	11,000,000	11,000,000	11,000,000						11,000,000		483,609	483,609	220,000	04/01/2018
94106L-AR-0	WASTE MANAGEMENT INC		03/15/2014	MATURED		11,000,000	11,000,000	10,408,530	10,983,963		16,037		16,037		11,000,000				275,000	03/15/2014
942683-AF-0	WATSON PHARMACEUTICALS I		03/31/2014	LINCOLN BENEFIT LIFE		32,594,882	34,000,000	33,851,528	33,868,958		3,185		3,185		33,872,143		(1,277,261)	(1,277,261)	552,500	10/01/2022
942683-AH-6	WATSON PHARMACEUTICALS I		03/31/2014	LINCOLN BENEFIT LIFE		19,112,600	20,000,000	19,703,200	19,709,033		1,202		1,202		19,710,236		(597,636)	(597,636)	462,500	10/01/2042
942683-AE-3	WATSON PHARMACEUTICALS INC		03/31/2014	LINCOLN BENEFIT LIFE		8,057,301	7,000,000	6,985,720	6,990,913		342		342		6,991,255		1,066,046	1,066,046	269,160	08/15/2019
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		12/31/2014	SCHEDULED REDEMPTION		35,000	35,000	34,435	34,392		608		608		35,000				235	10/12/2019
94403*-AY-2	WAWA INC SR UNSEC. NTS		03/31/2014	LINCOLN BENEFIT LIFE		16,726,447	15,875,000	15,875,000	16,385,046		(88,603)		(88,603)		16,296,443		430,004	430,004	380,511	05/04/2016
92977Q-AH-1	WBCMT 2006-C27 AJ CMBS		03/31/2014	LINCOLN BENEFIT LIFE		5,970,030	6,000,000	5,408,672	5,687,637		(59,245)		(59,245)		5,628,392		341,638	341,638	116,500	07/15/2045
929766-7L-1	WBCMT_05-C21 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		3,459,037	3,325,000	3,246,811	3,512,531		(26,399)		(26,399)		3,486,132		(27,095)	(27,095)	58,069	10/15/2044
947076-AB-1	WEATHERFORD INTL INC	E	03/31/2014	LINCOLN BENEFIT LIFE		10,744,920	10,000,000	9,687,100	9,916,398		9,327		9,327		9,925,725		819,195	819,195	345,278	02/15/2016
94973V-AG-2	WELLPOINT INC		09/15/2014	CALLED @ 101.20300000		3,500,000	3,500,000	3,334,240	3,471,891		20,654		20,654		3,492,544		7,456	7,456	173,355	12/15/2014
94973V-AX-5	WELLPOINT INC		03/31/2014	Various		5,750,415	6,000,000	5,969,280	5,973,695		600		600		5,974,294		(223,879)	(223,879)	64,757	05/15/2022
94974B-FD-7	WELLS FARGO & COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		8,703,414	8,500,000	8,493,200	8,495,365		334		334		8,495,699		207,714	207,714	70,904	05/08/2017
94974B-FE-5	WELLS FARGO & COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		20,232,760	20,000,000	19,960,800	19,980,242		3,267		3,267		19,983,509		249,251	249,251	225,000	07/01/2015
94974B-FJ-4	WELLS FARGO & COMPANY		03/31/2014	LINCOLN BENEFIT LIFE		4,852,930	5,000,000	4,997,050	4,997,272		64		64		4,997,336		(144,406)	(144,406)	109,250	02/13/2023
94978#-FM-4	WELLS FARGO & COMPANY ABS		04/17/2014	Various		36,465	36,465	36,465	36,465						36,465				1,043	01/15/2028
950810-AJ-3	WESCO DISTRIBUTION INC		07/18/2014	EXCHANGE		6,315,893	6,300,000	6,317,500	6,317,267		(1,374)		(1,374)		6,315,893				218,225	12/15/2021
950840-AC-2	WESFARMERS LTD	E	03/31/2014	LINCOLN BENEFIT LIFE		9,887,550	10,000,000	10,000,000	10,000,000						10,000,000		(112,450)	(112,450)	99,426	03/20/2018
952355-AH-8	WEST CORP		07/01/2014	Various		10,133,860	9,572,000	10,020,410	9,803,088		(27,255)		(27,255)		9,775,833		358,027	358,027	773,781	10/01/2018
952355-AK-1	WEST CORP		11/15/2014	Various		154,166	150,000	157,125	156,169		(1,301)		(1,301)		154,868		(702)	(702)	13,337	01/15/2019
95235L-AQ-3	WEST CORPORATION NEW 2006 TERM B-10		07/01/2014	SCHEDULED REDEMPTION		457,947	457,947	448,713	449,423		8,524		8,524		457,947				15,483	06/30/2018
958587-BJ-5	WEST MASS ELECTRIC CO		05/30/2014	JPMORGAN CHASE & CO.		7,337,610	7,000,000	7,446,670	7,390,858		(19,526)		(19,526)		7,371,332		(33,722)	(33,722)	176,264	09/15/2021
955278-BH-8	WEST PENN POWER CO		03/31/2014	LINCOLN BENEFIT LIFE		11,371,410	10,000,000	9,793,800	9,891,482		6,134		6,134		9,897,616		1,473,794	1,473,794	175,194	12/15/2017
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2014	SCHEDULED REDEMPTION		1,474,233	1,474,233	1,474,233	1,474,539		(307)		(307)		1,474,233				148,455	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		12/15/2014	SCHEDULED REDEMPTION		749,115	749,115	757,116	754,105		(4,990)		(4,990)		749,115				26,374	05/15/2028
959802-AR-0	WESTERN UNION CO/THE		03/31/2014	LINCOLN BENEFIT LIFE		5,104,715	5,000,000	4,975,300	4,980,229		1,189		1,189		4,981,418		123,297	123,297	44,323	12/10/2017
949757-AG-3	WFMBS 2004-6 A7 RMBS		03/31/2014	Various		3,254,722	3,140,865	3,085,900	3,123,177		1,870		1,870		3,125,047		129,675	129,675	54,645	06/25/2034
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		153,452	161,081	150,085	122,435		31,017		31,017		153,452				5,126	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2014	SCHEDULED REDEMPTION		735,864	836,591	631,342	598,864		136,999		136,999		735,864				13,263	10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS		12/01/2014	SCHEDULED REDEMPTION		412,434	412,434	387,955	370,347		42,087		42,087		412,434				16,310	07/25/2037

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
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2014	SCHEDULED REDEMPTION		1,245,476	1,278,759	1,126,937	1,069,802		175,674		175,674		1,245,476				47,250	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2014	SCHEDULED REDEMPTION		850,954	923,682	832,029	797,622		53,332		53,332		850,954				37,872	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		12/01/2014	SCHEDULED REDEMPTION		672,100	732,631	566,867	531,279		140,821		140,821		672,100				20,084	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS		12/01/2014	SCHEDULED REDEMPTION		921,828	921,828	919,920	920,593		1,235		1,235		921,828				13,534	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS		12/01/2014	SCHEDULED REDEMPTION		937,711	1,026,847	715,939	761,988		175,723		175,723		937,711				34,324	04/25/2036
963320-AN-6	WHIRLPOOL CORP		03/31/2014	LINCOLN BENEFIT LIFE		11,133,190	10,000,000	9,959,500	10,814,404		(80,394)		(80,394)		10,734,010		399,180	399,180	191,389	06/15/2016
96647K-AE-2	WHITMAN CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,130,666	2,000,000	2,319,204	2,056,163		(9,374)		(9,374)		2,046,789		83,877	83,877	44,903	06/15/2015
966629-AA-5	WHITNEY NATL BANK		03/31/2014	LINCOLN BENEFIT LIFE		5,250,735	5,000,000	4,991,250	5,047,086		(3,311)		(3,311)		5,043,775		206,960	206,960	146,875	04/01/2017
96950F-AD-6	WILLIAMS PARTNERS LP		03/31/2014	LINCOLN BENEFIT LIFE		6,606,336	6,000,000	5,996,700	5,997,773		76		76		5,997,849		608,487	608,487	171,500	03/15/2020
96950F-AG-9	WILLIAMS PARTNERS LP		03/31/2014	LINCOLN BENEFIT LIFE		3,114,918	3,000,000	2,999,730	2,999,803		6		6		2,999,809		115,109	115,109	46,750	11/15/2020
97381W-AN-4	WINDSTREAM CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,217,500	3,000,000	2,977,500	2,981,726		514		514		2,982,239		235,261	235,261	107,208	10/15/2020
97381W-AP-9	WINDSTREAM CORP		03/31/2014	LINCOLN BENEFIT LIFE		3,984,375	3,750,000	3,764,063	3,756,966		(591)		(591)		3,756,375		228,000	228,000	177,734	09/01/2018
97381W-AX-2	WINDSTREAM CORP		03/31/2014	LINCOLN BENEFIT LIFE		1,371,500	1,300,000	1,300,000	1,300,000						1,300,000		71,500	71,500	32,500	06/01/2022
97381H-AN-7	WINDSTREAM CORP TL B-4		12/31/2014	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				165	01/23/2020
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		03/31/2014	Various		2,365,863	2,370,000	2,350,028	2,344,205		845		845		2,351,000		14,863	14,863	26,728	08/08/2019
976826-BH-9	WISCONSIN POWER & LIGHT		03/31/2014	LINCOLN BENEFIT LIFE		3,215,163	3,000,000	2,994,990	2,996,511		117		117		2,996,628		218,535	218,535	40,633	06/15/2020
92933B-AE-4	WMG ACQUISITION CORP		03/31/2014	LINCOLN BENEFIT LIFE		750,600	720,000	730,800	729,048		(393)		(393)		728,655		21,945	21,945	30,720	01/15/2021
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		12/31/2014	SCHEDULED REDEMPTION		29,620	29,620	29,565	29,567		53		53		29,620				1,055	07/01/2020
980236-AJ-2	WOODSIDE FINANCE LTD	F	03/31/2014	LINCOLN BENEFIT LIFE		10,228,360	10,000,000	9,928,000	9,986,449		3,894		3,894		9,990,343		238,017	238,017	176,250	11/10/2014
980888-AA-9	WOOLWORTHS LIMITED	F	03/31/2014	LINCOLN BENEFIT LIFE		278,757	260,000	259,769	259,946		7		7		259,953		18,804	18,804	5,451	11/15/2015
98155K-AH-5	WORLDCOM INC		01/22/2014	Various		12,310									12,310		12,310	12,310		08/15/2005
981811-B*-2	WORTHINGTON INDS INC FLOATING RATE NOTES		12/17/2014	Various		39,722,638	40,000,000	40,000,000	40,000,000						40,000,000		(277,362)	(277,362)	297,054	12/17/2014
92931B-AC-0	WPS RESOURCES CORP		03/31/2014	LINCOLN BENEFIT LIFE		13,298,670	13,167,000	13,198,298	13,176,790		(942)		(942)		13,175,848		122,822	122,822	268,168	12/01/2066
982526-AM-7	WRIGLEY WM JR CO		03/31/2014	LINCOLN BENEFIT LIFE		7,051,751	7,000,000	6,992,790	6,999,047		479		479		6,999,526		52,225	52,225	65,469	06/30/2014
98310W-AB-4	WYNDHAM WORLDWIDE		03/31/2014	LINCOLN BENEFIT LIFE		5,573,560	5,000,000	4,977,050	4,991,837		647		647		4,992,484		581,076	581,076	100,000	12/01/2016
98310W-AL-2	WYNDHAM WORLDWIDE		03/31/2014	LINCOLN BENEFIT LIFE		9,797,260	10,000,000	9,982,600	9,983,840		368		368		9,984,209		(186,949)	(186,949)	227,500	03/01/2023
983130-AR-6	WYNN LAS VEGAS LLC/CORP		03/31/2014	LINCOLN BENEFIT LIFE		2,503,125	2,250,000	2,273,625	2,265,278		(700)		(700)		2,264,579		238,546	238,546	109,469	08/15/2020
984121-CD-3	XEROX CORPORATION		03/31/2014	LINCOLN BENEFIT LIFE		10,538,170	10,000,000	10,187,600	10,148,150		(4,306)		(4,306)		10,143,844		394,326	394,326	170,000	05/15/2021
98417E-AK-6	XSTRATA CANADA FIN CORP		03/31/2014	LINCOLN BENEFIT LIFE		5,168,130	5,000,000	4,993,700	4,994,801		136		136		4,994,937		173,193	173,193	93,500	11/15/2021
98417E-AB-6	XSTRATA FINANCE CANADA		03/31/2014	LINCOLN BENEFIT LIFE		5,307,719	4,821,000	5,019,240	4,914,152		(7,589)		(7,589)		4,906,563		401,155	401,155	105,633	11/15/2016
98417E-AT-7	XSTRATA FINANCE CANADA		03/31/2014	LINCOLN BENEFIT LIFE		5,850,792	6,000,000	5,984,820	5,986,316		321		321		5,986,637		(135,845)	(135,845)	110,500	10/25/2022
98385X-AD-8	XTO ENERGY INC		02/01/2014	MATURED		2,845,000	2,845,000	2,986,659	2,847,953		(2,953)		(2,953)		2,845,000				69,703	02/01/2014
98385X-AL-0	XTO ENERGY INC		03/31/2014	LINCOLN BENEFIT LIFE		13,746,550	11,854,000	14,064,415	13,035,653		(78,168)		(78,168)		12,957,485		789,066	789,066	493,917	08/01/2017
98458P-AB-1	YALE UNIVERSITY		04/15/2014	Various		10,578,722	10,474,000	10,508,732	10,479,880		(1,805)		(1,805)		10,478,075		100,647	100,647	176,258	10/15/2014
984851-AA-3	YARA INTERNATIONAL ASA	F	03/31/2014	LINCOLN BENEFIT LIFE		13,371,891	13,000,000	12,428,910	12,912,870		22,444		22,444		12,935,314		436,577	436,577	200,958	12/15/2014
98956P-AA-0	ZIMMER HOLDINGS INC		03/31/2014	LINCOLN BENEFIT LIFE		2,216,038	2,000,000	1,998,520	1,999,047		35		35		1,999,082		216,956	216,956	31,090	11/30/2019
98956P-AC-6	ZIMMER HOLDINGS INC		03/31/2014	LINCOLN BENEFIT LIFE		10,131,490	10,000,000	9,982,100	9,985,422		404		404		9,985,826		145,664	145,664	113,438	11/30/2021
98978V-AB-9	ZOETIS INC		06/02/2014	JPMORGAN CHASE & CO.		6,910,000	7,000,000	6,992,803	6,992,908		286		286		6,993,195		(83,195)	(83,195)	191,028	02/01/2023
14916R-AC-8	CATHOLIC HEALTH INTIATIVES TAXABLE SER 2		03/31/2014	LINCOLN BENEFIT LIFE		18,875,940	20,000,000	19,946,800	19,952,231		1,186		1,186		19,953,417		(1,077,477)	(1,077,477)	245,833	11/01/2022
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		03/31/2014	LINCOLN BENEFIT LIFE		511,160	500,000	500,000	500,000						500,000		11,160	11,160	17,500	08/01/2015
295095-BF-9	ERIE CNTY NY TOBACCO SEC 05E ABS		03/31/2014	LINCOLN BENEFIT LIFE		18,372,002	20,205,000	19,901,925	20,032,484		1,901		1,901		20,034,385		(1,662,382)	(1,662,382)	404,100	06/01/2028
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT ABS		03/31/2014	LINCOLN BENEFIT LIFE		29,464,705	30,895,150	30,732,793	30,730,041		8,890		8,890		30,738,930		(1,274,226)	(1,274,226)	703,380	06/01/2021
637432-KV-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A		03/31/2014	LINCOLN BENEFIT LIFE		1,762,369	1,907,000	1,676,539	1,758,873		3,575		3,575		1,762,448		(80)	(80)		12/15/2023
637432-LG-8	NATIONAL RURAL UTIL COOP CLN ENGY 08A		03/31/2014	LINCOLN BENEFIT LIFE		1,835,505	1,908,000	1,745,038	1,831,820		3,769		3,769		1,835,589		(84)	(84)		12/15/2018
637432-LK-9	NATIONAL RURAL UTIL COOP CLN ENGY 08A		03/31/2014	LINCOLN BENEFIT LIFE		1,789,849	1,907,000	1,701,635	1,786,256		3,675		3,675		1,789,931		(82)	(82)		12/15/2021
650119-AA-8	NEW YORK UNIVERSITY 2009 E		03/31/2014	LINCOLN BENEFIT LIFE		8,221,140	7,500,000	7,500,000	7,500,000						7,500,000		721,140	721,140	294,525	07/01/2032
743759-AJ-1	PROVIDENCE HEALTH SYSTEM AK 2005		10/01/2014	MATURED		1,000,000	1,000,000	1,000,000	1,024,264		(24,264)		(24,264)		1,000,000				50,600	10/01/2014
743759-AL-6	PROVIDENCE HEALTH SYSTEM AK 2005		03/31/2014	LINCOLN BENEFIT LIFE		1,921,209	1,760,000	1,760,000	1,760,000						1,760,000		161,209	161,209	45,144	10/01/2016
743759-AQ-5	PROVIDENCE HEALTH SYSTEM AK 2005		03/31/2014	LINCOLN BENEFIT LIFE		18,946,754	18,775,000	18,775,000	18,775,000						18,775,000		171,754	171,754	505,986	10/01/2030
743755-AF-7	PROVIDENCE HLTH SVCS GRP WA NTS 09 A		03/31/2014	LINCOLN BENEFIT LIFE		5,808,845	5,000,000	4,991,850	4,994,838		187		187		4,995,025		813,820	813,820	156,250	10/01/2019
12513Y-AD-2	CD 2007-CD4 A3 CMBS		11/01/2014	SCHEDULED REDEMPTION		18,132,083	18,132,083	18,285,781	18,144,839		(12,756)		(12,756)		18,132,083				658,748	12/11/2049
61755B-AE-4	MSC 2007-HQ12 A4 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		26,245,000	25,000,000	24,960,938	24,985,598		976		976		24,986,574		1,258,426	1,258,426	466,002	04/12/2049
61755B-AD-6	MSC_07-HQ12 CMBS		03/31/2014	LINCOLN BENEFIT LIFE		10,373,440	10,000,000	9,604,297	9,903,502		6,597		6,597		9,910,099		463,341	463,341	186,401	04/12/2049
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,936,587,709	11,802,280,595	11,683,474,948	11,639,057,827	5,695,183	12,678,345	1,319,718	17,053,809	(3,241,236)	11,714,466,054	2,498,645	219,623,010	222,121,656	302,792,756	XXX
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		03/31/2014	LINCOLN BENEFIT LIFE		3,787,500	5,000,000	5,000,000	4,957,616		132		132		4,957,748		(1,170,248)	(1,170,248)	66,667	01/01/9999

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
G60956-AA-0	HSBC BANK PLC	F	03/31/2014	LINCOLN BENEFIT LIFE		3,397,500	5,000,000	3,962,500	4,135,376		4,850		4,850		4,140,226		(742,726)	(742,726)	23,167	01/01/9999
G4637E-BE-4	MIDLAND BK II PERP FRN	F	03/31/2014	LINCOLN BENEFIT LIFE		2,010,000	3,000,000	2,407,500	2,491,882		2,803		2,803		2,494,685		(484,685)	(484,685)	9,404	01/01/9999
69350K-AA-4	PNC PREFERRED FUNDING TR		03/31/2014	LINCOLN BENEFIT LIFE		19,000,000	20,000,000	20,000,000	20,000,000						20,000,000		(1,000,000)	(1,000,000)	86,214	01/01/9999
903312-AA-4	USB REALTY CORP		03/31/2014	LINCOLN BENEFIT LIFE		7,360,000	8,000,000	7,999,680	7,999,732		1		1		7,999,733		(639,733)	(639,733)	51,826	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						40,575,975	46,000,000	44,371,305	39,584,606		7,787		7,787		44,594,017		(4,018,042)	(4,018,042)	237,277	XXX
8399997. Total - Bonds - Part 4						13,579,898,099	13,606,831,468	13,151,290,906	13,174,456,189	5,708,040	15,647,395	1,731,946	19,623,488	(3,241,236)	13,260,289,315	2,498,645	317,110,139	319,608,785	335,232,089	XXX
8399998. Total - Bonds - Part 5						1,323,639,769	1,316,186,058	1,320,607,475			(117,732)	136,095	(253,827)		1,320,353,648		3,286,121	3,286,121	9,166,331	XXX
8399999. Total - Bonds						14,903,537,869	14,923,017,526	14,471,898,381	13,174,456,189	5,708,040	15,529,662	1,868,041	19,369,661	(3,241,236)	14,580,642,963	2,498,645	320,396,261	322,894,906	344,398,421	XXX
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C		08/27/2014	SCHEDULED REDEMPTION	3,336,633.660	3,336,634	100.00	3,748,841	3,416,281		(79,647)		(79,647)		3,336,634				261,258	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	03/05/2014	MORGAN STANLEY	2,647.000	274,416	0.10	262,757	267,818					(5,061)	262,757	4,119	7,539	11,659		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/25/2014	Various	2,398.000	625,076	0.00	565,627	583,912					(18,285)	565,627	15,687	43,761	59,448		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,236,125	XXX	4,577,226	4,268,011		(79,647)		(79,647)	(23,345)	4,165,018	19,807	51,301	71,107	261,258	XXX
8999997. Total - Preferred Stocks - Part 4						4,236,125	XXX	4,577,226	4,268,011		(79,647)		(79,647)	(23,345)	4,165,018	19,807	51,301	71,107	261,258	XXX
8999998. Total - Preferred Stocks - Part 5						5,737,727	XXX	5,706,346							5,706,346	5,730	25,651	31,381		XXX
8999999. Total - Preferred Stocks						9,973,853	XXX	10,283,572	4,268,011		(79,647)		(79,647)	(23,345)	9,871,364	25,537	76,952	102,489	261,258	XXX
88579Y-10-1	3M COMPANY		11/18/2014	Various	2,065.000	329,406		292,569							292,569		36,836	36,836		
002824-10-0	ABBOTT LABS		11/18/2014	Various	18,084.000	789,483		715,044							715,044		74,439	74,439		
00751Y-10-6	ADVANCED AUTO PARTS INC.		10/10/2014	GOLDMAN, SACHS & CO.	37,820.000	5,050,758		3,084,991	4,185,918	(1,100,926)			(1,100,926)		3,084,991		1,965,766	1,965,766	7,941	
00817Y-10-8	AETNA INC.		10/02/2014	CITIGROUP GLOBAL MARKETS	6,843.000	540,482		448,349	469,361	(21,012)			(21,012)		448,349		92,132	92,132	4,619	
00846U-10-1	AGILENT TECHNOLOGIES INC		10/02/2014	GOLDMAN, SACHS & CO.	8,329.000	462,687		474,586	476,336	1,500		3,249	(1,749)		474,586		(11,899)	(11,899)	4,398	
008916-10-8	AGRIUM INC	A	03/03/2014	Various	12,676.000	1,182,085		1,104,080	1,159,600	(5,498)		50,023	(55,521)		1,104,080		78,005	78,005	8,081	
009158-10-6	AIR PRODUCTS & CHEM		11/18/2014	Various	6,214.000	858,062		745,390							745,390		112,672	112,672		
F0191J-10-1	ALCATEL EUR10		09/03/2014	Various	63,161.000	233,112		212,649	283,551	(63,116)		5,116	(68,233)	(2,670)	212,649	(3,653)	24,117	20,464		
018490-10-2	ALLERGAN I NC COM		05/13/2014	Various	73,169.000	12,050,779		6,618,136	8,127,613	(1,509,476)			(1,509,476)		6,618,136		5,432,643	5,432,643	3,658	
02005N-10-0	ALLY FINANCIAL INC		12/24/2014	Various	17,667.000	421,821		354,238							354,238		67,583	67,583		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/05/2014	Various	41,482.000	1,855,242		1,471,781							1,471,781		383,461	383,461	6,637	
025537-10-1	AMERICAN ELEC PWR INC		11/18/2014	Various	42,773.000	2,412,877		2,049,267	1,598,601	15,164		11,990	3,174		2,049,267		363,610	363,610	65,287	
03076C-10-6	AMERIPRISE FINL INC		10/02/2014	GOLDMAN, SACHS & CO.	4,254.000	507,979		472,691	489,423	(16,731)			(16,731)		472,691		35,288	35,288	7,147	
032511-10-7	ANADARKO PETE CORP		12/22/2014	GOLDMAN, SACHS & CO.	52,862.000	4,344,088		4,675,793							4,675,793		(331,704)	(331,704)	7,954	
W0817X-10-5	ASSA ABLOY B	D	03/03/2014	Various	7,357.000	376,245		337,892	389,236	(48,800)			(48,800)	(2,544)	337,892	(845)	39,198	38,353		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	11/18/2014	Various	1,322.000	94,837		89,638							89,638	(6,056)	11,255	5,199		
00206R-10-2	AT&T INC		11/18/2014	Various	35,816.000	1,270,651		1,252,123	469,070	(8,965)			(8,965)		1,252,123		18,527	18,527	18,411	
T05404-10-7	ATLANTIA S.P.A.	D	11/18/2014	Various	21,591.000	578,927		435,328	485,241	(35,075)			(35,075)	(14,838)	435,328	8,486	135,113	143,599	16,713	
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	11/03/2014	DIRECT	0.000	(2,333)										(2,333)		(2,333)		
053332-10-2	AUTOZONE INC		10/02/2014	GOLDMAN, SACHS & CO.	980.000	498,928		461,143	468,381	(7,238)			(7,238)		461,143		37,784	37,784		
G0683Q-10-9	AVIVA ORD GBP0.25	D	11/18/2014	CREDIT SUISSE	9,312.000	77,689		77,320							77,320	(4,407)	4,776	369		
F06106-10-2	AXA	D	11/18/2014	Various	23,711.000	572,454		552,016	653,096	(84,694)		4,018	(88,712)	(18,558)	552,016	(17,436)	37,874	20,438	14,938	
T0783G-10-6	AZIMUT HOLDING SPA	D	07/14/2014	Various	12,258.000	362,049		275,199	334,945	(52,693)			(52,693)	(7,053)	275,199	4,840	82,010	86,850	3,624	
058498-10-6	BALL CORP COM		10/02/2014	GOLDMAN, SACHS & CO.	9,127.000	566,499		461,696	471,501	(9,805)			(9,805)		461,696		104,803	104,803	3,560	
G08036-12-4	BARCLAYS ORD GBP0.25	D	11/18/2014	Various	120,474.000	517,512		515,378	523,492	(5,045)			(5,045)	(18,743)	515,378	20,920	(18,786)	2,134	5,594	
071813-10-9	BAXTER INTL INC		11/18/2014	Various	5,122.000	369,897		367,606							367,606		2,291	2,291		
D07112-11-9	BAYER AG ORD NPV	D	11/05/2014	Various	2,139.000	301,762		243,192	300,489	(47,888)			(47,888)	(9,410)	243,192	(3,532)	62,102	58,569	4,219	
054937-10-7	BB+T CORP		10/02/2014	Various	13,289.000	494,261		460,041	495,945	(35,905)			(35,905)		460,041		34,220	34,220	9,435	
088606-10-8	BHP BILLITON LTD ADR	F	03/04/2014	Various	17,132.000	1,174,262		1,095,591	1,168,402	(37,313)		35,499	(72,811)		1,095,591		78,671	78,671		
D11648-10-8	BILFINGER BERGER SE	D	01/13/2014	MS PASSPORT	1,646.000	182,747		169,960	184,918	(9,167)			(9,167)	(5,791)	169,960	3,630	9,156	12,786		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	11/18/2014	Various	11,669.000	69,020		71,809							71,809	(4,773)	1,984	(2,789)		
12673P-10-5	CA INC		10/10/2014	Various	125,568.000	3,477,008		3,462,355	4,225,363	(600,419)		162,590	(763,009)		3,462,355		14,654	14,654	80,208	
13057Q-10-7	CALIFORNIA RESOURCES CORP		12/12/2014	DIRECT	0.200	1		2							2		(1)	(1)		
136375-10-2	CANADIAN NATL RAILWAY CO	A	03/05/2014	Various	22,728.000	1,280,203		1,116,716	1,295,951	(179,235)			(179,235)		1,116,716		163,488	163,488		
F13587-12-0	CAP GEMINI	D	11/18/2014	Various	7,117.000	515,420		423,606	481,809	(43,116)			(43,116)	(15,087)	423,606	(3,418)	95,233	91,815	4,086	
14149Y-10-8	CARDINAL HEALTH INC		10/02/2014	Various	49,063.000	3,503,173		2,574,636	2,842,899	(729,180)			(729,180)		2,574,636		928,537	928,537	44,778	
14170T-10-1	CAREFUSION CORP		10/10/2014	Various	143,824.000	7,376,132		5,274,529	5,727,072	(452,543)			(452,543)		5,274,529		2,101,603	2,101,603		
124857-20-2	CBS CORP C LASS B		11/07/2014	Various	7,793.000	407,723		416,926	496,726	(35,028)		44,772	(79,800)		416,926		(9,202)	(9,202)	3,039	
125269-10-0	CF INDUSTRIES HOLDINGS		11/18/2014	Various	2,005.000	537,411		465,521	467,245	(1,725)			(1,725)		465,521		71,891	71,891	7,018	
16411R-20-8	CHENIERE ENERGY INC		11/18/2014	CREDIT SUISSE	2,581.000	184,403		177,021							177,021		7,382	7,382		

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
166764-10-0	CHEVRON CORP		11/18/2014	Various	4,702.000	549,565		524,884	587,327	(42,428)		20,014	(62,443)		524,884		24,681	24,681	12,111	
171232-10-1	CHUBB CORP		10/02/2014	Various	4,872.000	444,579		443,742	470,781	(9,760)		17,280	(27,040)		443,742		837	837	7,308	
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	11/18/2014	Various	30.000	1,299		1,373							1,373	(120)	45	(74)		
17275R-10-2	CISCO SYS INC		11/18/2014	Various	33,829.000	866,367		757,291	487,434	(27,758)			(27,758)		757,291		109,076	109,076	16,067	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/22/2014	Various	162,807.000	2,713,951		2,450,245	4,267,171	(923,967)		892,959	(1,816,926)		2,450,245		263,706	263,706	48,842	
189054-10-9	CLOROX CO		11/18/2014	Various	4,715.000	473,764		420,671							420,671		53,093	53,093		
191216-10-0	COCA COLA CO.		11/18/2014	Various	1,423.000	61,096		58,072							58,072		3,024	3,024		
D1721W1-27-9	COMMERZBANK AG	D	05/07/2014	Various	25,272.000	454,469		291,124	407,781	(103,888)			(103,888)	(12,769)	291,124	9,029	154,316	163,345		
20605P-10-1	CONCHO RESOURCES INC		11/18/2014	Various	2,634.000	301,041		330,277							330,277		(29,236)	(29,236)		
20825C-10-4	CONOCOPHILLIPS		11/18/2014	Various	19,099.000	1,379,246		1,156,107	1,304,694	(196,947)			(196,947)		1,156,107		223,139	223,139	48,552	
209115-10-4	CONSOLIDATED EDISON INC		03/06/2014	Various	27,275.000	1,515,890		1,484,033	1,507,762	112,997		136,726	(23,729)		1,484,033		31,857	31,857	17,183	
D16212-14-0	CONTINENTAL AG	D	11/18/2014	Various	3,051.000	628,504		528,668	441,045	(97,057)			(97,057)	(13,811)	528,668	(20,505)	120,340	99,836	2,515	
21254X-10-6	CONVERSUS CAP	R	12/27/2013	DIRECT	1,032,000.000	544,483		5,289,000	634,860	4,980			4,980		639,840		(95,357)	(95,357)		
126408-10-3	CSX CORP		05/12/2014	MORGAN STANLEY	44,677.000	1,300,818		1,108,351	1,285,357	(177,007)			(177,007)		1,108,351		192,467	192,467	6,702	
231021-10-6	CUMMINS IN C COM		11/18/2014	Various	4,347.000	630,871		573,717							573,717		57,153	57,153	3,391	
244199-10-5	DEERE & CO.		03/03/2014	Various	12,899.000	1,119,602		1,086,269	1,178,066	(66,710)		25,087	(91,796)		1,086,269		33,333	33,333	6,578	
D19225-10-7	DEUTSCHE POST AG COM STK	D	10/06/2014	Various	15,571.000	519,030		490,207	568,582	(60,571)			(60,571)	(17,805)	490,207	(12,695)	41,518	28,823	11,802	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	11/18/2014	Various	46,697.000	749,380		670,266	759,156	(109,778)		925	(110,703)	(14,175)	670,266	(43,179)	122,293	79,114	27,361	
25179M-10-3	DEVON ENERGY CORP.		03/03/2014	Various	19,675.000	1,259,488		1,098,001	1,217,292	(119,291)			(119,291)		1,098,001		161,486	161,486		
254709-10-8	DISCOVER FINL SVCS		10/02/2014	JPMORGAN CHASE & CO.	8,641.000	549,555		460,001	483,464	(23,463)			(23,463)		460,001		89,555	89,555	5,876	
25746U-10-9	DOMINION RES INC VA		03/03/2014	GOLDMAN, SACHS & CO.	26,956.000	1,846,942		1,604,098	1,743,784	(139,686)			(139,686)		1,604,098		242,844	242,844	16,174	
260003-10-8	DOVER CORP COM		11/18/2014	Various	8,372.000	755,840		725,655	487,817	(28,777)			(28,777)		725,655		30,185	30,185	5,811	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		10/02/2014	CITIGROUP GLOBAL MARKETS	9,501.000	603,274		449,016	462,889	(13,872)			(13,872)		449,016		154,257	154,257	11,686	
233331-10-7	DTE ENERGY CO		11/18/2014	Various	23,186.000	1,863,672		1,570,081	1,533,078	83,287		53,436	29,851		1,570,081		293,591	293,591	61,309	
26441C-20-4	DUKE ENERGY HLDG CORP		11/18/2014	Various	27,549.000	2,215,836		1,927,449	1,058,406	(2,129)		9,189	(11,318)		1,927,449		288,387	288,387	58,020	
26483E-10-0	DUN AND BRADSTREET CORP		10/02/2014	GOLDMAN, SACHS & CO.	3,945.000	463,182		463,419	484,249	624		21,453	(20,830)		463,419		(237)	(237)	5,207	
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		08/15/2014	PRINCIPAL PAYDOWN	27,706.000	14,898			6,841	(6,841)			(6,841)				14,898	14,898		
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)		08/15/2014	PRINCIPAL PAYDOWN	88,243.000	47,445			21,810	(21,810)			(21,810)				47,445	47,445		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	11/18/2014	Various	876.000	51,454		55,131							55,131	(1,423)	(2,254)	(3,677)		
F2924U-10-6	EIFFAGE	D	11/18/2014	Various	7,144.000	362,818		392,410	411,972	(9,554)		760	(10,314)	(9,248)	392,410	(25,709)	(3,882)	(29,592)	9,555	
532457-10-8	ELI LILLY & CO		11/18/2014	Various	3,254.000	220,650		193,656							193,656		26,994	26,994	1,594	
291011-10-4	EMERSON ELEC CO		10/02/2014	Various	6,815.000	420,601		426,483	478,277	(22,844)		28,950	(51,794)		426,483		(5,882)	(5,882)	8,791	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	11/18/2014	Various	170,853.000	845,295		746,610	592,521	(12,797)			(12,797)	(4,739)	746,610	(40,505)	139,190	98,685	13,955	
29273R-10-9	ENERGY TRANSFER PARTNERS		11/18/2014	Various	32,550.000	1,827,360		1,681,512	1,863,488	(181,976)			(181,976)		1,681,512		145,848	145,848	60,380	
T3643A-14-5	ENI SPA	D	11/18/2014	Various	37,365.000	804,112		872,602	516,106	(8,716)			(8,716)	(14,997)	872,602	(26,733)	(41,758)	(68,490)		
G3157S-10-6	ENSCO PLC	F	03/04/2014	Various	18,718.000	976,436		942,826	1,070,295	5,635		133,105	(127,470)		942,826		33,610	33,610		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/18/2014	Various	32,669.000	2,438,772		1,938,428	2,165,955	(227,526)			(227,526)		1,938,428		500,344	500,344	46,063	
26875P-10-1	EOG RESOUR CES INC COM		11/18/2014	Various	20,696.000	2,010,690		1,826,531							1,826,531		184,159	184,159		
26884L-10-9	EQT CORPORATION		11/18/2014	Various	4,849.000	449,714		443,877							443,877		5,837	5,837	145	
G3205Z-10-2	ESURE GROUP PLC	D	03/14/2014	Various	75,813.000	336,943		299,300	313,664	(4,615)			(4,615)	(9,750)	299,300	10,941	26,702	37,644		
30161N-10-1	EXELON CORP COM		10/20/2014	Various	58,689.000	1,772,043		1,701,981	1,607,492	256,083		161,594	94,489		1,701,981		70,062	70,062	18,194	
30231G-10-2	EXXON MOBIL CORP		10/02/2014	MORGAN STANLEY	4,339.000	400,753		395,567	439,107	(43,540)			(43,540)		395,567		5,185	5,185	8,721	
316773-10-0	FIFTH THIRD BANCORP		10/02/2014	Various	22,582.000	446,682		452,092	474,899	(8,234)		14,573	(22,808)		452,092		(5,410)	(5,410)	11,291	
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	10/10/2014	Various	387,198.000	3,970,113		2,945,353	3,008,528	(63,175)			(63,175)		2,945,353		1,024,760	1,024,760		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	11/18/2014	Various	13,929.000	255,675		250,824	271,736	(10,191)		775	(10,967)	(9,945)	250,824	(8,383)	13,233	4,850		
369550-10-8	GENERAL DYNAMICS CORP		11/18/2014	Various	6,245.000	895,953		722,049							722,049		173,904	173,904		
369604-10-3	GENERAL EL EC CO COM		10/02/2014	Various	30,761.000	775,543		788,097	472,558	(22,651)		17,979	(40,630)		788,097		(12,554)	(12,554)	20,953	
370334-10-4	GENERAL MLS INC		11/18/2014	Various	13,822.000	698,463		697,320	453,782	8,482		3,572	4,910		697,320		1,143	1,143	10,910	
38141G-10-4	GOLDMAN SA CHS GROUP INC		10/02/2014	GOLDMAN, SACHS & CO.	2,704.000	490,962		454,905	479,311	(24,406)			(24,406)		454,905		36,058	36,058	4,462	
406216-10-1	HALLIBURTON CO		03/03/2014	Various	26,151.000	1,471,263		1,066,483	1,327,163	(260,681)			(260,681)		1,066,483		404,780	404,780	3,923	
40650V-10-0	HALYARD HEALTH INC		11/18/2014	Various	79.630	3,040		2,846							2,846		193	193		
413875-10-5	HARRIS CORP.		10/02/2014	Various	69,581.000	5,088,548		3,832,920	4,857,450	(1,009,224)		15,306	(1,024,529)		3,832,920		1,255,628	1,255,628	35,470	
418056-10-7	HASBRO INC COM		10/02/2014	Various	8,798.000	480,764		459,871	483,978	(24,107)			(24,107)		459,871		20,893	20,893	11,085	
F48051-10-0	HERMES INTERNATIONAL	D	12/19/2014	DIRECT	0.140	50		49							49	(1)	2	1		
42809H-10-7	HESS CORP		04/02/2014	Various	44,813.000	3,762,214		3,214,173	3,719,479	(505,306)			(505,306)		3,214,173		548,041	548,041	11,203	
432589-10-9	HILLSHIRE BRANDS CO		06/06/2014	Various	81,763.000	4,799,282		2,515,175	2,734,155	(218,979)			(218,979)		2,515,175		2,284,107	2,284,107	52,247	
H36940-13-0	HOLCIM	D	11/18/2014	Various	5,459.000	407,579		418,674							418,674	(10,369)	(725)	(11,094)		

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
431286-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		01/31/2014	Various	0.000	44,331									44,331		44,331	44,331		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	07/10/2014	Various	48,454.000	487,616		490,736	531,592	12,177		33,910	(21,733)	(19,123)	490,736	35,183	(38,303)	(3,120)	14,111	
E6165F-16-6	IBERDROLA	D	12/12/2014	DISTRIBUTION	0.000	14,854		15,009							15,009	(155)		(155)		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	11/18/2014	Various	35,010.000	497,089		405,058	487,242	(69,860)			(69,860)	(12,324)	405,058	(21,543)	113,575	92,032		
G47791-10-1	INGERSOLL-RAND PLC	E	11/18/2014	Various	10,686.000	673,370		602,263	498,837	(4,321)		38,112	(42,434)		602,263		71,107	71,107	6,074	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/18/2014	Various	4,409.000	779,709		803,899	487,119	(27,192)			(27,192)		803,899		(24,190)	(24,190)	8,181	
460690-10-0	INTERPUBLIC GROUP OF COS INC		10/10/2014	Various	215,256.000	3,922,032		3,390,367	3,810,031	(418,761)		903	(419,664)		3,390,367		531,665	531,665	51,111	
T55067-10-1	INTESA SANPAOLO EURO.52	D	07/10/2014	Various	132,294.000	417,931		379,264							379,264	1,776	36,891	38,667	4,700	
478160-10-4	JOHNSON & JOHNSON		10/02/2014	MORGAN STANLEY	3,829.000	399,340		352,758							352,758		46,582	46,582	7,888	
B5337G-16-2	KBC GROUP NV	D	11/18/2014	Various	8,199.000	452,938		410,484	432,951	(41,785)			(41,785)	(12,267)	410,484	(18,224)	60,677	42,454		
487836-10-8	KELLOGG CO.		11/18/2014	Various	4,546.000	298,737		280,034							280,034		18,704	18,704		
493267-10-8	KEYCORP NEW COM		10/02/2014	Various	35,316.000	460,165		469,071	473,941	(4,870)			(4,870)		469,071		(8,906)	(8,906)	6,533	
494368-10-3	KIMBERLY-CLARK CORP		11/18/2014	Various	6,898.000	754,347		719,856	457,326	2,714			2,714		719,856		34,491	34,491	11,033	
494550-10-6	KINDER MORGAN ENERGY PRTNRS		08/11/2014	Various	24,053.000	1,950,744		1,778,719	1,940,115	8,344		169,740	(161,396)		1,778,719		172,024	172,024	65,905	
49926D-10-9	KNOWLES CORP		10/02/2014	Various	2,526.500	64,355		66,954							66,954		(2,599)	(2,599)		
500255-10-4	KOHLS CORP		10/02/2014	GOLDMAN, SACHS & CO.	8,400.000	505,439		461,966	476,700	(14,734)			(14,734)		461,966		43,473	43,473	9,828	
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/28/2014	EXCHANGE	19,224.926	374,476		374,476	345,705	5,211			5,211	(5,246)	374,476					
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	11/18/2014	Various	12,092.154	212,047		207,207							207,207	(14,041)	18,881	4,840	1,545	
502424-10-4	L-3 COMMUNICATIONS		07/31/2014	GOLDMAN, SACHS & CO.	4,502.000	457,549		470,974	481,084	(10,110)			(10,110)		470,974		(13,424)	(13,424)	5,402	
50540R-40-9	LABORATORY CORP AMER HLDGS		05/19/2014	Various	28,845.000	2,871,262		2,635,568	2,635,568						2,635,568		235,695	235,695		
F56196-18-5	LEGRAND	D	11/18/2014	Various	306.000	15,522		15,789							15,789	(168)	(98)	(267)		
534187-10-9	LINCOLN NA TL CORP IN COM		10/02/2014	GOLDMAN, SACHS & CO.	9,012.000	458,452		461,106	465,199	(4,093)			(4,093)		461,106		(2,654)	(2,654)	4,326	
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	09/16/2014	Various	320,634.000	385,547		382,055	418,895	(21,843)			(21,843)	(14,998)	382,055	6,912	(3,419)	3,493		
539830-10-9	LOCKHEED MARTIN CORP		11/18/2014	Various	5,043.000	905,839		762,245	490,429	(19,529)			(19,529)		762,245		143,594	143,594	13,163	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	11/18/2014	Various	14,444.000	436,613		359,515	414,586	(41,076)			(41,076)	(13,995)	359,515	(4,205)	81,304	77,098	7,363	
W5650X-10-4	LOOMIS AB	D	11/19/2014	Various	16,909.000	498,730		372,479	401,492	(34,835)			(34,835)	5,822	372,479	(26,930)	153,181	126,251	10,351	
548661-10-7	LOWES COS INC USD0.50		10/02/2014	GOLDMAN, SACHS & CO.	9,712.000	512,758		459,972	481,230	(21,257)			(21,257)		459,972		52,786	52,786	5,730	
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	12/19/2014	DISTRIBUTION	0.000	75,808		75,808							75,808					
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/22/2014	Various	15,712.000	1,312,127		1,466,499							1,466,499		(154,372)	(154,372)	7,350	
55616P-10-4	MACYS INC		10/10/2014	Various	8,887.000	514,295		461,271	474,566	(13,294)			(13,294)		461,271		53,024	53,024	9,998	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		03/03/2014	GOLDMAN, SACHS & CO.	17,479.000	1,190,213		953,058	1,105,896	(152,839)			(152,839)		953,058		237,155	237,155	10,225	
565849-10-6	MARATHON OIL CORP		03/03/2014	Various	32,896.000	1,103,173		1,033,470	1,161,229	(90,561)		37,197	(127,759)		1,033,470		69,703	69,703	6,250	
56585A-10-2	MARATHON PETROLEUM CORP		11/18/2014	Various	12,584.000	1,174,081		1,065,487							1,065,487		108,594	108,594	6,292	
570759-10-0	MARKWEST ENERGY PARTNERS LP		11/18/2014	Various	14,184.000	891,244		926,499	937,988	42,485		53,974	(11,489)		926,499		(35,255)	(35,255)	24,538	
571903-20-2	MARRIOTT I NTL INC NEW CL A		10/02/2014	GOLDMAN, SACHS & CO.	9,869.000	652,995		471,339	487,134	(15,795)			(15,795)		471,339		181,655	181,655	5,625	
580135-10-1	MCDONALDS CORP		11/18/2014	Various	1,856.000	178,285		175,967							175,967		2,318	2,318		
585055-10-6	MEDTRONIC INC.		11/18/2014	Various	9,912.000	711,980		601,399							601,399		110,581	110,581		
58933Y-10-5	MERCK & CO. INC.		11/18/2014	Various	13,201.000	779,604		685,222	466,766	(5,380)			(5,380)		685,222		94,382	94,382	16,414	
D5357W-10-3	MERCK KGAA ORD NPV	D	11/18/2014	Various	1,923.000	309,640		294,692	345,134	(40,471)			(40,471)	(9,972)	294,692	5,684	9,264	14,949		
999999-9M-9	METOKOTE CORP WARRANTS		09/17/2014	DIRECT	94.106	149,893											149,893	149,893		
609207-10-5	MONDELEZ INTERNATIONAL INC		10/10/2014	Various	85,637.000	3,069,130		2,690,715	3,022,986	(332,272)			(332,272)		2,690,715		378,416	378,416	42,383	
61166W-10-1	MONSANTO CO		03/03/2014	Various	10,614.000	1,178,983		1,107,101	1,237,062	(121,535)		8,426	(129,961)		1,107,101		71,882	71,882	4,564	
61945C-10-3	MOSAIC COMPANY		11/18/2014	Various	93,578.000	4,596,434		4,041,476	4,423,432	(229,654)		152,302	(381,956)		4,041,476		554,958	554,958	27,902	
G6359F-10-3	NABORS INDUSTRIES LTD		05/21/2014	Various	178,088.000	4,549,456		2,795,150	3,025,715	(230,565)			(230,565)		2,795,150		1,754,306	1,754,306	7,124	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	11/19/2014	Various	74,326.000	284,467		287,242	338,780	(18,527)		25,516	(44,042)	(7,496)	287,242	(8,837)	6,062	(2,774)	11,958	
64110D-10-4	NETAPP INC		08/15/2014	Various	79,407.000	3,068,824		2,892,400	3,266,804	(171,457)		202,947	(374,404)		2,892,400		176,424	176,424	30,365	
65339F-10-1	NEXTERA ENERGY INC		11/18/2014	Various	23,689.000	2,406,616		1,949,482	1,706,235	(109,836)			(109,836)		1,949,482		457,134	457,134	43,343	
655044-10-5	NOBLE ENER GY INC COM		03/04/2014	Various	19,586.000	1,335,289		1,097,776	1,334,002	(236,226)			(236,226)		1,097,776		237,512	237,512	2,742	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	11/18/2014	Various	75,746.000	950,059		946,318	566,963	(56,434)			(56,434)	(3,490)	946,318	(104,833)	108,573	3,740	19,816	
655664-10-0	NORDSTROM INC		10/02/2014	CITIGROUP GLOBAL MARKETS	7,520.000	510,848		462,216	464,736	(2,520)			(2,520)		462,216		48,631	48,631	7,445	
655844-10-8	NORFOLK SOUTHERN CORP		10/02/2014	Various	14,406.000	1,322,006		1,106,042	1,337,309	(231,267)			(231,267)		1,106,042		215,964	215,964	7,779	
D5813Z-10-4	NORMA GROUP ORD	D	11/18/2014	Various	6,327.000	323,437		274,794	314,598	(13,978)		19,444	(33,422)	(6,382)	274,794	(10,342)	58,985	48,643	2,934	
664397-10-6	NORTHEAST UTILITIES		11/18/2014	Various	48,177.000	2,350,705		2,082,269	1,577,841	27,362		8,239	19,122		2,082,269		268,435	268,435	43,829	
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC	C	09/05/2014	REDEMPTION	3,215.000	126,662		18,851	103,675	(79,388)			(79,388)	(5,437)	18,851	552	107,259	107,811		
666807-10-2	NORTHROP GRUMMAN CORP		11/18/2014	Various	4,028.000	552,181		495,311							495,311		56,870	56,870		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	10/08/2014	Various	5,334.000	461,179		402,325	427,032	(8,050)			(8,050)	(16,658)	402,325	9,561	49,293	58,854	9,584	
670346-10-5	NUCOR CORP.		11/18/2014	CREDIT SUISSE	13,963.000	758,382		711,159							711,159		47,223	47,223		

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
67389#-10-6	OAKRIVER TECHNOLOGY, INC		06/16/2014	Various	0.000	15,209									15,209		15,209	15,209		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/04/2014	Various	40,875.000	3,977,932		3,727,902	3,887,213	(170,983)		23,999	(194,982)		3,727,902		250,029	250,029	92,837	
681919-10-6	OMNICOM GROUP		11/18/2014	Various	5,953.000	443,365		409,924							409,924		33,442	33,442		
68268N-10-3	ONEOK PARTNERS LP		04/16/2014	Various	18,544.000	1,029,669		952,869	976,342	(13,919)		9,553	(23,473)		952,869		76,800	76,800	13,537	
X3232T-10-4	OPAP SA	D	11/18/2014	Various	19,508.000	241,173		216,143	259,938	(39,282)			(39,282)	(4,513)	216,143	(13,445)	38,475	25,030	5,979	
68389X-10-5	ORACLE CORP COM		11/18/2014	Various	16,176.000	626,577		575,711	503,196	(43,243)			(43,243)		575,711		50,865	50,865	4,735	
69007J-10-6	OUTFRONT MEDIA INC		12/31/2014	DISTRIBUTION	0.000	48,496		48,496							48,496					
69331C-10-8	P G & E CORP		03/05/2014	Various	35,600.000	1,555,956		1,489,419	1,433,968	172,468		117,018	55,451		1,489,419		66,538	66,538	16,198	
70469L-10-0	PEAK RESORTS INC		12/19/2014	Various	104,267.000	876,328		938,403							938,403		(62,075)	(62,075)		
713448-10-8	PEPSICO INC.		11/18/2014	Various	4,310.000	422,790		372,408							372,408		50,382	50,382		
718546-10-4	PHILLIPS 66		11/18/2014	Various	31,058.000	2,501,057		2,091,006	1,872,948	(332,817)			(332,817)		2,091,006		410,050	410,050	28,197	
723787-10-7	PIONEER NA T RES CO COM		11/18/2014	Various	981.000	162,907		193,228							193,228		(30,321)	(30,321)		
726503-10-5	PLAINS ALL AMER PIPELINE LP		11/18/2014	Various	33,101.000	1,933,741		1,670,911	1,713,639	(16,095)		26,633	(42,728)		1,670,911		262,830	262,830	41,211	
729251-10-8	PLUM CREEK TIMBER CO INC COM		03/04/2014	Various	21,675.000	930,910		933,542	1,008,104	126,490		201,052	(74,562)		933,542		(2,633)	(2,633)	9,537	
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	03/03/2014	Various	26,561.000	887,236		831,891	875,451	205,968		249,528	(43,560)		831,891		55,345	55,345	7,902	
69351T-10-6	PPL CORP		11/18/2014	Various	63,379.000	2,230,428		1,965,419	1,536,937	79,228		54,711	24,517		1,965,419		265,009	265,009	75,851	
742718-10-9	PROCTER & GAMBLE CO		11/18/2014	Various	12,591.000	1,083,157		981,752							981,752		101,405	101,405	6,274	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/05/2014	Various	47,399.000	1,709,586		1,565,054	1,518,664	101,287		54,897	46,390		1,565,054		144,532	144,532	5,456	
F7607Z-16-5	PUBLICIS GROUPE	D	07/15/2014	Various	5,093.000	410,232		406,984	466,758	(47,802)			(47,802)	(11,973)	406,984	5,305	(2,057)	3,248	6,481	
747525-10-3	QUALCOMM INC		11/18/2014	Various	10,063.000	712,550		752,411							752,411		(39,860)	(39,860)		
74834L-10-0	QUEST DIAGNOSTICS INC		11/18/2014	Various	45,611.000	2,694,883		2,442,013	2,442,013						2,442,013		252,870	252,870	43,768	
754907-10-3	RAYONIER INC		04/01/2014	Various	19,183.000	890,321		849,040	807,604	318,034		276,598	41,435		849,040		41,281	41,281	2,921	
755111-50-7	RAYTHEON COMPANY		11/18/2014	Various	10,758.000	1,116,405		1,071,097							1,071,097		45,308	45,308		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	12/29/2014	DISTRIBUTION	0.000	18,330		18,330							18,330					
F77098-10-5	RENAULT SA COMMON STOCK	D	11/18/2014	Various	6,222.000	487,812		457,862	342,942	3,991		21,940	(17,949)	(9,418)	457,862	(25,000)	54,949	29,950	6,882	
F7782J-36-6	REXEL S.A.	D	05/27/2014	Various	17,581.000	452,503		439,579	462,103	(8,842)			(8,842)	(13,682)	439,579	14,897	(1,974)	12,923		
G75754-10-4	RIO TINTO CMN STK	D	11/18/2014	Various	17,598.000	938,962		870,954	537,935	(52,333)			(52,333)	(19,260)	870,954	17,542	50,465	68,007	15,797	
767204-10-0	RIO TINTO PLC ADR		03/04/2014	Various	26,142.000	1,460,530		1,152,480	1,475,193	(322,713)			(322,713)		1,152,480		308,051	308,051		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	11/18/2014	Various	41,682.000	1,525,538		1,448,355	1,252,023	(69,483)			(69,483)	(44,835)	1,448,355	(29,824)	107,008	77,183	62,274	
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	07/30/2014	Various	5,966.000	318,775		279,984	279,984						279,984		38,791	38,791		
X7568G-11-5	SANITEC CORPORATION	D	11/18/2014	Various	22,444.000	279,596		215,725	235,881	(15,286)		851	(16,137)	(4,020)	215,725	(11,045)	74,916	63,871		
F5548N-10-1	SANOFI S.A.	D	10/28/2014	Various	9,493.000	966,447		933,155	1,008,792	(44,548)		92	(44,641)	(30,996)	933,155	(39,221)	72,513	33,292	29,739	
806857-10-8	SCHLUMBERGER LTD		03/03/2014	MORGAN STANLEY	15,242.000	1,382,930		1,122,488	1,373,457	(250,968)			(250,968)		1,122,488		260,442	260,442	10,860	
S48341-08-5	SCHNEIDER ELECTRIC	D	11/18/2014	Various	657.000	60,072		55,407							55,407	(548)	5,213	4,665	973	
G7945M-10-7	SEAGATE TECHNOLOGY	E	10/02/2014	GOLDMAN, SACHS & CO.	9,026.000	494,191		457,202	506,900	(49,699)			(49,699)		457,202		36,989	36,989	11,644	
816851-10-9	SEMPRA ENERGY		03/03/2014	JPMORGAN CHASE & CO.	19,324.000	1,816,703		1,598,892	1,734,522	(135,630)			(135,630)		1,598,892		217,811	217,811	12,174	
G80797-10-6	SIG PLC	D	11/18/2014	Various	120,018.000	297,989		325,037	420,621	(47,062)		35,336	(82,398)	(13,186)	325,037	(3,974)	(23,074)	(27,048)	6,320	
832696-40-5	SMUCKER J M CO COM NEW		10/02/2014	Various	4,464.000	433,643		441,891	462,560	(1,121)		19,548	(20,668)		441,891		(8,249)	(8,249)	8,035	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/17/2014	Various	9,024.000	492,208		449,893	524,987	(58,654)			(58,654)	(16,440)	449,893	(8,392)	50,707	42,315	8,848	
844741-10-8	SOUTHWEST AIRLINES CO		10/02/2014	JPMORGAN CHASE & CO.	24,777.000	817,127		453,601	466,799	(13,197)			(13,197)		453,601		363,526	363,526	3,964	
847560-10-9	SPECTRA ENERGY CORP		11/18/2014	Various	48,770.000	1,883,114		1,611,538	1,306,185	(169,693)			(169,693)		1,611,538		271,576	271,576	51,052	
85571Q-10-2	STARZ		10/10/2014	Various	146,075.000	4,508,688		3,955,257	4,271,233	(315,976)			(315,976)		3,955,257		553,430	553,430		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		11/18/2014	Various	29,972.000	1,478,218		974,950	1,131,143	(156,193)			(156,193)		974,950		503,269	503,269	40,275	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	11/18/2014	Various	15,160.000	351,170		362,517	437,489	(76,712)		18,535	(95,247)	(2,859)	362,517	(43,588)	32,240	(11,348)	8,700	
H8431B-10-9	SWISS RE LTD	D	03/07/2014	CITIGROUP GLOBAL MARKETS	6,071.000	561,670		528,962	560,101	(32,088)			(32,088)	949	528,962	3,005	29,703	32,708		
871829-10-7	SYSCO CORP		11/18/2014	Various	15,109.000	589,147		557,820							557,820		31,327	31,327		
87612E-10-6	TARGET CORP		11/18/2014	Various	13,609.000	909,757		848,757							848,757		61,000	61,000	7,077	
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	04/17/2014	Various	195,341.000	401,485		338,140	360,742	(18,435)			(18,435)	(4,167)	338,140	6,377	56,968	63,345		
877409-11-0	TAYLOR WIMPEY WARRANTS	F	05/15/2014	VARIOUS	0.000	1,287,225			1,079,357	(1,079,357)			(1,079,357)				1,287,225	1,287,225		
H84989-10-4	TE CONNECTIVITY LTD	E	10/10/2014	Various	77,180.000	4,427,766		3,749,000	4,253,390	(504,390)			(504,390)		3,749,000		678,766	678,766	54,100	
T92778-10-8	TELECOM ITALIA EURO.55	D	05/20/2014	Various	552,338.000	645,092		471,135	548,748	(67,105)			(67,105)	(10,508)	471,135	6,461	167,496	173,957		
879382-10-9	TELEFONICA DE ESPANA	D	12/12/2014	DISTRIBUTION	0.000	31,022		31,613							31,613	(592)		(592)		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	03/28/2014	Various	42,229.000	344,052		320,407	349,135	(17,795)			(17,795)	(10,933)	320,407	10,841	12,805	23,646		
F9156M-10-8	THALES S.A.	D	11/18/2014	Various	6,583.000	345,901		351,115	424,522	(50,247)		11,316	(61,563)	(11,844)	351,115	(21,109)	15,895	(5,214)	6,203	
887228-10-4	TIME INC		10/02/2014	Various	862.880	19,918		19,501							19,501		417	417		
88732J-20-7	TIME WARNER CABLE INC		10/10/2014	Various	33,329.000	4,826,872		3,719,516	4,516,080	(796,563)			(796,563)		3,719,516		1,107,356	1,107,356	51,794	
887317-30-3	TIME WARNER INC		11/14/2014	Various	7,090.000	531,941		484,918	481,277	(8,999)			(8,999)		484,918		47,023	47,023	6,634	

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
872590-10-4	T-MOBILE US INC		12/17/2014	Various	38,450.000	946,038		1,110,052							1,110,052		(164,013)	(164,013)		
F92124-10-0	TOTAL SA EUR 2.5	D	11/18/2014	Various	525.000	34,155		36,460							36,460	(1,107)	(1,198)	(2,305)		
89417E-10-9	TRAVELERS COS INC		11/18/2014	Various	8,780.000	852,351		797,880	470,355	(6,761)			(6,761)		797,880		54,471	54,471	8,312	
896047-50-3	TRIBUNE MEDIA CL A ORD		12/04/2014	Various	3,917.000	295,632		281,242							281,242		14,389	14,389		
902494-10-3	TYSON FOODS INC CLASS A		10/02/2014	Various	13,557.000	553,033		459,009	453,617	5,392			5,392		459,009		94,024	94,024	3,050	
H89231-33-8	UBS AG CHF0.1	D	04/11/2014	Various	16,482.000	331,779		313,572	313,572	12,232			12,232	(12,232)	313,572	17,758	449	18,207		
T960AS-10-1	Unicredit	D	11/18/2014	Various	10,727.000	75,809		85,389							85,389	(7,247)	(2,334)	(9,580)	211	
907818-10-8	UNION PACIFIC CORP		11/18/2014	Various	16,187.000	2,512,403		1,912,957	1,228,080	(129,198)			(129,198)		1,912,957		599,446	599,446	13,258	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		11/18/2014	Various	4,848.000	516,240		476,510	474,751	(14,753)		15,924	(30,677)		476,510		39,730	39,730	12,329	
913017-10-9	UNITED TECHNOLOGIES CORP		11/18/2014	Various	759.000	82,283		80,150							80,150		2,132	2,132	448	
91529Y-10-6	UNUM GROUP		10/02/2014	Various	13,446.000	452,752		462,273	471,686	(9,280)		132	(9,412)		462,273		(9,521)	(9,521)	6,118	
91913Y-10-0	VALERO ENERGY CORP		11/18/2014	Various	42,610.000	2,149,626		1,720,992	1,463,868	(370,528)			(370,528)		1,720,992		428,634	428,634	16,253	
92343V-10-4	VERIZON COMMUNICATIONS		11/18/2014	Various	21,124.000	1,067,764		990,970							990,970		76,794	76,794	8,654	
S00895-60-7	VERIZON COMMUNICATIONS INC.		03/05/2014	Various	9,309.880	435,225		398,522							398,522		36,703	36,703		
92553P-20-1	VIACOM INC NEW CL B		10/02/2014	Various	5,567.000	413,348		428,325	486,222	(10,327)		47,570	(57,897)		428,325		(14,977)	(14,977)	5,344	
F5879X-10-8	VINCI	D	11/18/2014	Various	9,434.000	589,960		534,025	620,336	(66,755)		2,196	(68,951)	(17,361)	534,025	(13,884)	69,820	55,936	14,143	
F97982-10-6	VIVENDI EUR5.50	D	07/15/2014	Various	24,186.000	681,149		562,709	638,377	(52,770)		5,858	(58,628)	(17,040)	562,709	9,882	108,558	118,440		
BAS07N-FE-3	VODAFONE	R	03/28/2014	Various	0.000	329,533											329,533	329,533		
G93882-19-2	VODAFONE GROUP PLC	D	11/18/2014	Various	50,006.000	178,792		155,399							155,399	(4,701)	28,094	23,393		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	193,084.360	1,243,749		1,194,319	1,389,523	(79,339)			(79,339)	(49,750)	1,194,319	49,430		49,430	20,775	
931142-10-3	WAL-MART STORES		11/18/2014	Various	3,037.000	254,093		232,239							232,239		21,853	21,853		
94106L-10-9	WASTE MGMT INC DEL		11/18/2014	Various	21,520.000	1,058,066		946,584							946,584		111,481	111,481		
949746-10-1	WELLS FARGO CO		11/18/2014	Various	10,403.000	539,277		533,384							533,384		5,894	5,894	2,754	
Q95870-10-3	WESFARMERS	D	12/21/2014	Various	0.349	9.926		10.560							10.560	(622)	(13)	(634)		
962166-10-4	WEYERHAEUSER CO		03/04/2014	Various	35,897.000	1,052,527		1,057,563	1,133,268	(40,465)		35,241	(75,705)		1,057,563		(5,036)	(5,036)	7,897	
96950F-10-4	WILLIAMS PARTNERS LP		11/18/2014	Various	19,291.000	1,008,464		961,153	981,140	(16,000)		3,988	(19,988)		961,153		47,312	47,312	34,666	
98389B-10-0	XCEL ENERGY INC		03/05/2014	Various	54,766.000	1,647,803		1,560,740	1,530,162	85,307		54,729	30,578		1,560,740		87,063	87,063	15,334	
G98290-10-2	XL GROUP PLC	R	10/02/2014	GOLDMAN, SACHS & CO.	14,901.000	494,023		451,561	474,448	(22,886)			(22,886)		451,561		42,462	42,462	7,152	
984332-10-6	YAHOO INC COM		12/09/2014	Various	11,604.000	569,267		472,863							472,863		96,404	96,404		
989209-10-1	ZEBU INC		08/21/2014	Various	0.000	15,828											15,828	15,828		
N9837R-10-5	ZIGGO N.V.	D	01/28/2014	Various	7,620.000	338,558		308,827	348,597	(28,854)			(28,854)	(10,916)	308,827	7,458	22,273	29,731		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	11/18/2014	Various	3,552.000	1,123,548		938,501	680,148	(51,714)			(51,714)	(24,452)	938,501	(37,795)	222,841	185,047		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						255,643,691	XXX	220,902,066	194,534,695	(17,094,589)		3,908,895	(21,003,484)	(662,931)	216,252,906	(440,970)	39,831,754	39,390,784	2,555,415	XXX
53301#-10-1	LINCOLN BENEFIT LIFE CO.		04/01/2014	DIRECT	25,000.000	595,808,428		178,851,294	332,472,959	(153,621,665)			(153,621,665)		178,851,294		416,957,134	416,957,134		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						595,808,428	XXX	178,851,294	332,472,959	(153,621,665)			(153,621,665)		178,851,294		416,957,134	416,957,134		XXX
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		10/29/2014	Various	2,090,567.423	48,158,102		48,292,107	49,295,580	2,929,595		3,933,068	(1,003,472)		48,292,107		(134,005)	(134,005)	48,292	
464287-20-0	ISHARES CORE S&P 500 ETF		11/18/2014	CREDIT SUISSE	125,000.000	25,781,543		23,018,408	23,206,250	(187,842)			(187,842)		23,018,408		2,763,134	2,763,134	334,952	
46429B-69-7	ISHARES MSCI USA MIN VOL		11/18/2014	DEUTSCHE BANK AG	1,454,369.000	58,303,347		46,782,237	51,630,100	(4,847,862)			(4,847,862)		46,782,237		11,521,109	11,521,109	788,387	
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		03/04/2014	Various	133,504.000	5,386,325		5,059,138	5,198,646	(138,640)		868	(139,508)		5,059,138		327,187	327,187		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		10/29/2014	MORGAN STANLEY	2,525.000	286,667		230,918	291,158	(60,240)			(60,240)		230,918		55,749	55,749	2,692	
78462F-10-3	SPDR S&P 500 ETF TRUST		10/29/2014	MORGAN STANLEY	19,179.000	3,802,425		2,129,008	3,541,786	(1,412,778)			(1,412,778)		2,129,008		1,673,418	1,673,418	70,593	
9299999. Subtotal - Common Stocks - Mutual Funds						141,718,409	XXX	125,511,817	133,163,519	(3,717,767)		3,933,935	(7,651,702)		125,511,817		16,206,592	16,206,592	1,244,916	XXX
9799997. Total - Common Stocks - Part 4						993,170,528	XXX	525,265,177	660,171,173	(174,434,021)		7,842,831	(182,276,852)	(662,931)	520,616,017	(440,970)	472,995,481	472,554,511	3,800,330	XXX
9799998. Total - Common Stocks - Part 5						756,880,810	XXX	722,485,949	28,809	(65,681)		15,538,698	(15,604,380)	(437)	708,071,615	(955,851)	49,765,045	48,809,194	6,720,702	XXX
9799999. Total - Common Stocks						1,750,051,337	XXX	1,247,751,126	660,199,982	(174,499,702)		23,381,529	(197,881,231)	(663,368)	1,228,687,632	(1,396,821)	522,760,525	521,363,705	10,521,033	XXX
9899999. Total - Preferred and Common Stocks						1,760,025,190	XXX	1,258,034,697	664,467,993	(174,499,702)	(79,647)	23,381,529	(197,960,878)	(686,713)	1,238,558,996	(1,371,283)	522,837,477	521,466,193	10,782,291	XXX
9999999 - Totals						16,663,563,059	XXX	15,729,933,079	13,838,924,182	(168,791,662)	15,450,015	25,249,570	(178,591,217)	(3,927,950)	15,819,201,959	1,127,362	843,233,738	844,361,099	355,180,712	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
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
912810-RG-5	TREASURY BOND		08/11/2014	Various	08/14/2014	Various	40,000,000	40,236,654	40,464,063	40,236,600		(55)		(55)			227,463	227,463	257,711	253,155
912810-RH-3	TREASURY BOND		11/13/2014	Various	11/14/2014	Various	120,000,000	121,569,264	121,948,828	121,569,036		(228)		(228)			379,792	379,792	757,048	681,471
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-A4-2	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	12,833,000	12,787,383	12,778,861	12,787,979		596		596			(9,118)	(9,118)	27,349	4,208
912828-MK-3	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	301,000	320,471	319,036	319,808		(663)		(663)			(771)	(771)	4,131	3,274
912828-MV-9	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	BARCLAYS	300,000	320,953	319,418	320,289		(664)		(664)			(871)	(871)	2,664	1,785
912828-NG-1	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	184,000	194,436	193,523	194,124		(312)		(312)			(601)	(601)	539	83
912828-NR-7	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	304,000	317,918	316,433	317,521		(397)		(397)			(1,088)	(1,088)	3,171	2,513
912828-PK-0	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	185,000	192,573	191,685	192,381		(193)		(193)			(696)	(696)	444	68
912828-QB-9	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	308,000	327,443	325,854	326,993		(449)		(449)			(1,139)	(1,139)	2,419	1,621
912828-QP-8	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	179,000	184,034	183,321	183,806		(228)		(228)			(485)	(485)	334	51
912828-QX-1	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	298,000	304,752	303,820	304,467		(285)		(285)			(647)	(647)	1,963	1,556
912828-SD-3	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	314,000	310,320	309,437	310,390		70		70			(953)	(953)	1,724	1,366
912828-SN-1	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	315,000	314,114	313,204	314,130		16		16			(927)	(927)	1,291	865
912828-TH-3	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	BARCLAYS	317,000	304,469	303,788	304,681		212		212			(893)	(893)	1,218	965
912828-VZ-0	TREASURY NOTE		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	320,000	319,800	319,475	319,803		3		3			(328)	(328)	1,749	1,172
912828-LP-3	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	295,000	311,870	310,626	311,217		(653)		(653)			(592)	(592)	2,418	1,620
912828-MA-5	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	181,000	190,644	189,866	190,296		(348)		(348)			(430)	(430)	530	82
912828-NP-1	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	292,000	297,498	296,905	297,063		(435)		(435)			(158)	(158)	2,244	1,779
912828-NZ-9	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	291,000	295,183	294,774	294,897		(286)		(286)			(123)	(123)	994	666
912828-PA-2	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	305,000	313,864	312,482	313,627		(237)		(237)			(1,145)	(1,145)	1,563	1,047
912828-PJ-3	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	177,000	180,042	179,759	179,858		(185)		(185)			(99)	(99)	259	40
912828-PS-3	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	295,000	303,573	302,698	303,101		(472)		(472)			(404)	(404)	2,591	2,054
912828-PT-1	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	309,000	325,705	324,052	325,297		(408)		(408)			(1,245)	(1,245)	3,563	2,823
912828-QA-1	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	292,000	302,311	301,296	301,801		(510)		(510)			(505)	(505)	1,795	1,203
912828-QQ-6	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	188,000	196,196	195,307	196,014		(181)		(181)			(707)	(707)	476	73
912828-RH-5	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	312,000	311,513	310,501	311,522		10		10			(1,021)	(1,021)	1,172	785
912828-RT-9	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	190,000	189,377	188,805	189,389		12		12			(584)	(584)	278	43
912828-SX-9	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	191,000	186,583	186,046	186,660		77		77			(614)	(614)	229	35
912828-TR-1	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	317,000	305,113	304,791	305,305		193		193			(515)	(515)	866	580
912828-UL-2	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	GOLDMAN, SACHS & CO.	318,000	310,249	309,913	310,367		118		118			(454)	(454)	1,921	1,522
912828-UV-0	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	319,000	305,742	305,480	305,936		195		195			(456)	(456)	981	657
912828-VF-4	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	193,000	187,089	186,924	187,174		84		84			(250)	(250)	284	44
912828-VP-2	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	319,000	319,897	319,623	319,885		(13)		(13)			(262)	(262)	2,802	2,221
912828-VQ-0	US TREASURY N/B		06/06/2014	DIRECT	07/08/2014	MORGAN STANLEY	312,000	312,439	311,354	312,429		(9)		(9)			(1,075)	(1,075)	1,884	1,493
912828-UB-4	WI TREASURY N/B		06/06/2014	DIRECT	07/08/2014	BARCLAYS	193,000	185,159	184,850	185,283		123		123			(432)	(432)	206	32
0599999. Subtotal - Bonds - U.S. Governments							226,447,000	231,001,106	232,046,609	230,994,225		(6,881)		(6,881)			1,052,385	1,052,385	1,204,926	1,075,219
39168A-DK-6	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS	10/08/2014	BERGHOFF & COMPANY, INC.	1,145,000	1,173,797	1,187,594	1,173,797							13,797	13,797		
39168A-DQ-3	GREATER CLARK CNTY SCH BDLG CO		09/25/2014	HILLIARD LYONS	10/16/2014	HILLIARD LYONS	1,290,000	1,309,737	1,345,560	1,309,704		(33)		(33)			35,856	35,856	1,003	
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	
885205-MN-1	THORNAPPLE KELLOGG MICH SCH DI		12/04/2014	FIFTH THIRD SECURITIES, INC.	12/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,445,000	1,684,292	1,726,327	1,683,859		(433)		(433)			42,469	42,469	1,405	
885205-MQ-4	THORNAPPLE KELLOGG MICH SCH DI		12/04/2014	FIFTH THIRD SECURITIES, INC.	12/24/2014	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,585,000	1,830,659	1,874,833	1,830,217		(443)		(443)			44,616	44,616	1,541	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							6,465,000	6,990,655	7,158,569	6,989,776		(879)		(879)			168,793	168,793	9,911	
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		
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		
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		
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		

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
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		
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		
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		
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		
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-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	
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	
3199999. Subtotal - Bonds - U.S. Special Revenues							17,300,000	17,995,101	18,333,922	17,992,416		(2,685)		(2,685)			341,506	341,506	48,496	
68245X-AA-7	1011778 BC UNLIMITED LIABILITY CO	A	09/25/2014	WELLS FARGO	10/23/2014	Various	2,500,000	2,475,000	2,491,238	2,475,021		21		21			16,216	16,216	1,200	
00507V-AC-3	ACTIVISION BLIZZARD INC		03/21/2014	JPMORGAN CHASE & CO.	05/07/2014	CITIGROUP GLOBAL MARKETS	1,000,000	1,072,500	1,071,250	1,071,098		(1,402)		(1,402)			152	152	8,281	1,719
00766T-AA-8	AECOM TECHNOLOGY CORP		09/17/2014	BANK OF AMERICA/MERRILL LYNCH	09/30/2014	STERNE AGEE CLEARING INC.	625,000	625,000	631,250	625,000							6,250	6,250		
00766T-AC-4	AECOM TECHNOLOGY CORP		09/17/2014	BANK OF AMERICA/MERRILL LYNCH	10/27/2014	BANK OF AMERICA/MERRILL LYNCH	500,000	500,000	523,750	500,000							23,750	23,750	1,958	
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	
008916-AN-8	AGRIUM INC	A	11/13/2014	BANK OF AMERICA/MERRILL LYNCH	11/20/2014	MORGAN STANLEY	3,333,000	3,316,035	3,398,806	3,316,038		3		3			82,768	82,768	1,944	
013094-AA-5	ALBERTSON S HOLDINGS LLC		10/08/2014	BANK OF AMERICA/MERRILL LYNCH	10/22/2014	STERNE AGEE CLEARING INC.	3,325,000	3,276,788	3,283,438	3,276,837		49		49			6,601	6,601	2,863	
01609W-AA-0	ALIBABA GROUP HOLDING LTD	F	11/20/2014	DEUTSCHE BANK AG	11/21/2014	BNP CAPITAL MARKETS	3,333,000	3,318,268	3,329,667	3,318,268							11,399	11,399		
01609W-AH-5	ALIBABA GROUP HOLDING LTD	F	11/20/2014	MORGAN STANLEY	11/25/2014	Various	3,334,000	3,327,899	3,303,876	3,327,903		4		4			(24,027)	(24,027)	1,000	
01609W-AJ-1	ALIBABA GROUP HOLDING LTD	F	11/20/2014	MORGAN STANLEY	11/21/2014	Various	2,330,000	2,316,929	2,378,310	2,316,929							61,382	61,382		
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	
025816-BK-4	AMERICAN EXPRESS CO		12/02/2014	GOLDMAN, SACHS & CO.	12/03/2014	Various	3,750,000	3,732,263	3,745,312	3,732,275		12		12			13,037	13,037	1,133	
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	
03232U-AA-5	AMSURG CORP		07/01/2014	CITIGROUP GLOBAL MARKETS	07/02/2014	CITIGROUP GLOBAL MARKETS	500,000	500,000	507,500	500,000							7,500	7,500		
02587U-AB-6	AMXCA_12-5 ABS		10/24/2014	DEUTSCHE BANK AG	12/18/2014	BANK OF AMERICA/MERRILL LYNCH	25,000,000	25,031,250	25,000,000	25,026,382		(4,868)		(4,868)			(26,382)	(26,382)	27,861	5,736
037833-AK-6	APPLE INC		02/21/2014	CITIGROUP GLOBAL MARKETS	03/31/2014	LINCOLN BENEFIT LIFE	10,000,000	9,160,500	9,272,780	9,168,037		7,537		7,537			104,743	104,743	98,667	75,333
03852C-AU-0	ARAMARK CORP. US TERM F LOAN		02/24/2014	EXCHANGE	03/31/2014	Various	611,443	597,989	605,200	598,154		166		166			7,046	7,046	5,044	
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		
00206R-BN-1	AT&T INC		02/21/2014	GOLDMAN, SACHS & CO.	03/31/2014	LINCOLN BENEFIT LIFE	12,000,000	10,975,560	11,157,492	10,985,168		9,608		9,608			172,324	172,324	105,000	74,375
050095-AM-0	ATWOOD OCEANICS INC		04/24/2014	BANK OF AMERICA/MERRILL LYNCH	05/07/2014	BARCLAYS	1,000,000	1,072,500	1,065,000	1,071,949		(551)		(551)			(6,949)	(6,949)	17,514	15,889
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
058498-AS-5	BALL CORP		02/28/2014	OPPENHEIMER & CO., INC.	08/22/2014	CITIGROUP GLOBAL MARKETS	4,500,000	4,325,625	4,320,000	4,332,574		6,949		6,949			(12,574)	(12,574)	141,000	55,000
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-AG-8	BAYER US FINANCE LLC	R	10/01/2014	BANK OF AMERICA/MERRILL LYNCH	10/07/2014	BARCLAYS	5,000,000	4,950,550	4,997,500	4,950,567		17		17			46,933	46,933	703	
055381-AS-6	BE AEROSPACE INC		04/08/2014	Various	12/16/2014	Various	6,740,000	6,953,450	7,398,250	6,933,932		(19,518)		(19,518)			464,318	464,318	402,654	63,292
075887-BF-5	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN, SACHS & CO.	12/09/2014	Various	6,250,000	6,250,000	6,323,175	6,250,000							73,175	73,175		
075887-BG-3	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN, SACHS & CO.	12/08/2014	CREDIT SUISSE	5,000,000	5,000,000	5,100,800	5,000,000							100,800	100,800		
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	
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	
085789-AF-2	BERRY PETROLEUM COMPANY		11/26/2014	GOLDMAN, SACHS & CO.	12/17/2014	OPPENHEIMER & CO., INC.	1,523,000	1,317,395	1,148,600	1,318,004		609		609			(169,404)	(169,404)	23,947	20,767

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
08579J-AK-8	BERRY PLASTICS HLDGS CORP TERM LOAN E		01/06/2014	EXCHANGE	03/31/2014	Various	3,644,062	3,638,742	3,634,442	3,638,900		158		158			(4,458)	(4,458)	41,375	
095796-AA-6	BLUE RACER MIDSTREAM LLC		11/07/2014	WELLS FARGO	11/07/2014	STERNE AGEE CLEARING INC.	1,275,000	1,255,250	1,287,750	1,255,250							32,500	32,500		
05579U-AD-5	BMWLT_2014-1 ABS		04/09/2014	BARCLAYS	06/24/2014	CREDIT SUISSE	27,500,000	27,499,395	27,510,742	27,499,450		55		55			11,293	11,293	52,938	
09658U-AD-1	BMWOT_14-A ABS		10/08/2014	RBC DOMINION SECURITIES	12/18/2014	MORGAN STANLEY	36,500,000	36,496,084	36,360,273	36,496,284		200		200			(136,010)	(136,010)	103,417	
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		
130570-AE-7	CALIFORNIA RESOURCES CORP		09/11/2014	BANK OF AMERICA/MERRILL LYNCH	09/17/2014	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	777,188	750,000							27,188	27,188		
131347-CE-4	CALPINE CORP		07/08/2014	MORGAN STANLEY	07/10/2014	MORGAN STANLEY	625,000	625,000	625,781	625,000							781	781		
131347-CF-1	CALPINE CORP		07/08/2014	MORGAN STANLEY	07/10/2014	MORGAN STANLEY	625,000	625,000	625,000	625,000										
14170T-AJ-0	CAREFUSION CORP		01/24/2014	EXCHANGE	05/29/2014	BARCLAYS	5,000,000	4,995,744	4,850,100	4,995,889		145		145			(145,789)	(145,789)	124,667	65,542
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		04/04/2014	CREDIT SUISSE	09/10/2014	NOMURA SECURITIES INTERNATIONAL INC	21,000,000	20,927,813	20,908,594	20,938,174		10,362		10,362			(29,580)	(29,580)	83,883	12,460
149123-CC-3	CATERPILLAR INC		05/05/2014	BARCLAYS	05/28/2014	BARCLAYS	1,500,000	1,499,745	1,524,225	1,499,746		1		1			24,479	24,479	3,400	
12505F-AE-1	CBS OUTDOOR AMERICAS CAPITAL LLC		09/16/2014	WELLS FARGO	09/25/2014	WELLS FARGO	1,000,000	1,000,000	1,007,500	1,000,000							7,500	7,500		
17119X-AD-1	CCART_2014-A ABS		03/12/2014	JPMORGAN CHASE & CO.	03/24/2014	JPMORGAN CHASE & CO.	17,000,000	16,995,461	16,917,656	16,995,491		30		30			(77,835)	(77,835)	4,949	
17305E-FK-6	CCCIT_13-A10 ABS		04/10/2014	Various	08/14/2014	Various	32,900,000	32,956,379	32,951,609	32,952,040		(4,339)		(4,339)			(430)	(430)	85,272	43,139
17305E-FQ-3	CCCIT_2014-A4 ABS		04/29/2014	CITIGROUP GLOBAL MARKETS	08/01/2014	CREDIT SUISSE	20,000,000	19,995,958	19,990,625	19,996,345		387		387			(5,720)	(5,720)	60,133	
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	1,500,000	1,500,000	1,541,250	1,500,000							41,250	41,250	2,250	
15089Q-AD-6	CELANESE US HOLDINGS LLC		04/28/2014	Various	11/04/2014	CIBC WORLD MARKETS	4,000,000	4,030,000	4,030,000	4,028,458		(1,542)		(1,542)			1,542	1,542	118,708	23,253
161571-FL-3	CHAIT_12-A5 ABS		04/10/2014	INCAPITAL	08/14/2014	Various	20,500,000	20,541,641	20,529,180	20,536,363		(5,278)		(5,278)			(7,183)	(7,183)	20,486	
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	3,012,483	3,000,000							12,483	12,483	4,979	
17302X-AJ-5	CITGO PETROLEUM CORP		07/23/2014	DEUTSCHE BANK AG	07/24/2014	Various	1,000,000	1,000,000	1,021,875	1,000,000							21,875	21,875		
12543D-AT-7	COMMUNITY HEALTH SYSTEMS INC		03/06/2014	EXCHANGE	11/04/2014	EXCHANGE	2,000,000	2,064,018	2,057,936	2,057,936		(6,082)		(6,082)					105,799	14,896
20826F-AF-3	CONOCOPHILLIPS CO		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	12/05/2014	CITIGROUP GLOBAL MARKETS	2,500,000	2,498,975	2,505,900	2,498,978		3		3			6,922	6,922	8,069	
20904A-AA-0	CONSOLIDATED COMMUNICATIONS FINANC		09/04/2014	MORGAN STANLEY	09/10/2014	MORGAN STANLEY	750,000	750,000	751,875	750,000							1,875	1,875		
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		
22160K-AF-2	COSTCO WHOLESALE CORPORATION		02/20/2014	CITIGROUP GLOBAL MARKETS	03/31/2014	LINCOLN BENEFIT LIFE	11,900,000	11,602,024	11,500,922	11,606,849		4,825		4,825			(105,928)	(105,928)	59,566	39,336
224044-CE-5	COX COMMUNICATIONS INC		12/01/2014	BARCLAYS	12/02/2014	BANK OF AMERICA/MERRILL LYNCH	2,500,000	2,495,675	2,498,775	2,495,675							3,100	3,100		
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		
225460-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	F	09/04/2014	CREDIT SUISSE	09/08/2014	CREDIT SUISSE	2,500,000	2,485,900	2,494,375	2,485,907		7		7			8,468	8,468	503	
237264-AA-4	DARLING INGREDIENTS INC		04/28/2014	GOLDMAN, SACHS & CO.	09/16/2014	EXCHANGE	5,500,000	5,706,250	5,694,281	5,694,281		(11,969)		(11,969)					208,580	97,720
23833C-AB-4	DAVE & BUSTER'S INC. TL		08/13/2014	JEFFERIES & COMPANY, INC.	10/30/2014	Various	1,000,000	997,500	994,929	998,036		536		536			(3,106)	(3,106)	9,271	
254683-BL-8	DCENT_14-A5 ABS		10/08/2014	JPMORGAN CHASE & CO.	11/20/2014	Various	44,000,000	43,996,190	43,964,141	43,996,311		122		122			(32,171)	(32,171)	59,731	
254683-BJ-3	DCENT_2014-A3 ABS		04/28/2014	BARCLAYS	06/24/2014	CREDIT SUISSE	12,500,000	12,496,800	12,505,859	12,496,927		127		127			8,933	8,933	22,028	
254010-AD-3	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.	10/07/2014	Various	3,334,000	3,334,000	3,368,656	3,334,000							34,656	34,656		
254010-AE-1	DIGNITY HEALTH		10/07/2014	JPMORGAN CHASE & CO.	10/08/2014	Various	3,334,000	3,334,000	3,402,478	3,334,000							68,478	68,478		
25460C-AA-1	DIRECTV HOLDINGS LLC		12/02/2014	JPMORGAN CHASE & CO.	12/03/2014	Various	3,750,000	3,724,238	3,754,400	3,724,238							30,163	30,163		
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-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	
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	500,000	500,000	500,000	500,000										
269871-AA-7	EAGLE SPINCO INC		02/21/2014	BANK OF AMERICA/MERRILL LYNCH	06/30/2014	EXCHANGE	4,500,000	4,449,375	4,451,473	4,451,507		2,132		2,132			(34)	(34)	78,047	6,359
277432-AP-5	EASTMAN CHEMICAL COMPANY		11/10/2014	BANK OF AMERICA/MERRILL LYNCH	11/12/2014	MORGAN STANLEY	3,500,000	3,340,540	3,373,370	3,340,540							32,830	32,830	15,823	15,823
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	
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	
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		
30227C-AC-1	EXTERRAN PARTNERS LP		03/31/2014	WELLS FARGO	09/05/2014	JPMORGAN CHASE & CO.	1,125,000	1,106,674	1,116,563	1,107,383		709		709			9,179	9,179	28,688	

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
319963-BL-7	FIRST DATA CORP		08/01/2014	BANK OF AMERICA/MERRILL LYNCH	12/17/2014	Various	500,000	574,375	572,750	570,351		(4,024)		(4,024)			2,399	2,399	44,683	27,906
30251G-AH-0	FMG RESOURCES AUG 2006	F	09/26/2014	Various	12/17/2014	Various	5,755,000	5,950,813	5,060,138	5,939,281		(11,531)		(11,531)			(879,144)	(879,144)	293,655	197,426
34529Y-AC-0	FORDO_12-CA4 ABS		04/07/2014	NOMURA SECURITIES INTERNATIONAL INC	09/02/2014	RBS SECURITIES INC	9,400,000	9,426,438	9,411,750	9,420,750		(5,687)		(5,687)			(9,000)	(9,000)	34,655	5,157
34530E-AC-1	FORDO_13-B ABS		10/24/2014	Various	11/20/2014	Various	32,320,000	32,329,100	32,304,100	32,328,309		(791)		(791)			(24,209)	(24,209)	19,814	7,164
34530H-AC-4	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.	03/24/2014	BNP CAPITAL MARKETS	8,000,000	7,998,810	7,991,250	7,998,900		90		90			(7,650)	(7,650)	11,411	
34530H-AD-2	FORDO_2014-A ABS		01/14/2014	JPMORGAN CHASE & CO.	03/24/2014	BNP CAPITAL MARKETS	4,000,000	3,999,022	3,992,031	3,999,071		49		49			(7,039)	(7,039)	9,317	
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		09/03/2014	JPMORGAN CHASE & CO.	11/26/2014	MORGAN STANLEY	850,000	850,000	869,125	850,000							19,125	19,125	11,068	
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP		09/03/2014	JPMORGAN CHASE & CO.	11/26/2014	MORGAN STANLEY	850,000	850,000	854,250	850,000							4,250	4,250	12,174	
12543D-AS-9	FWCT-2 ESCROW CORP		06/18/2014	Various	11/04/2014	EXCHANGE	5,500,000	5,571,875	5,567,732	5,567,732		(4,143)		(4,143)					216,887	68,618
30283F-AA-9	FWCT-2 ESCROW CORP		01/15/2014	BANK OF AMERICA/MERRILL LYNCH	03/06/2014	EXCHANGE	3,000,000	3,000,000	3,000,000	3,000,000									16,656	
30283F-AB-7	FWCT-2 ESCROW CORP		01/16/2014	BANK OF AMERICA/MERRILL LYNCH	03/06/2014	EXCHANGE	2,000,000	2,065,000	2,064,018	2,064,018		(982)		(982)					14,896	
36467W-AA-7	GAMESTOP CORP		09/19/2014	BANK OF AMERICA/MERRILL LYNCH	09/30/2014	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	742,500	750,000							(7,500)	(7,500)	1,031	
364725-AX-9	GANNETT CO INC		06/18/2014	Various	07/31/2014	EXCHANGE	6,300,000	6,532,500	6,525,414	6,525,414		(7,086)		(7,086)					175,788	118,644
364725-AY-7	GANNETT CO INC		02/21/2014	CITIGROUP GLOBAL MARKETS	10/23/2014	EXCHANGE	1,500,000	1,567,500	1,558,671	1,558,671		(8,829)		(8,829)					81,146	30,536
364725-AZ-4	GANNETT CO INC		07/10/2014	STERNE AGEE CLEARING INC.	10/23/2014	EXCHANGE	750,000	800,625	799,048	799,048		(1,577)		(1,577)					24,969	11,953
364725-BB-6	GANNETT CO INC		09/03/2014	CITIGROUP GLOBAL MARKETS	10/15/2014	JPMORGAN CHASE & CO.	1,425,000	1,404,067	1,382,250	1,404,354		287		287			(22,104)	(22,104)	8,105	
36740U-AB-8	GATES GLOBAL INC INITIAL DOLLAR TL		08/04/2014	CREDIT SUISSE	08/18/2014	CREDIT SUISSE	1,000,000	990,000	997,500	990,043		43		43			7,457	7,457	(1,514)	
369300-AN-8	GENERAL CABLE CORPORATION		07/25/2014	EXCHANGE	12/17/2014	Various	2,000,000	2,018,256	1,534,813	2,017,343		(914)		(914)			(482,530)	(482,530)	84,086	41,181
37045V-AH-3	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.	11/05/2014	Various	2,500,000	2,468,975	2,509,688	2,468,975							40,713	40,713		
37045V-AJ-9	GENERAL MOTORS CO		11/04/2014	JPMORGAN CHASE & CO.	11/06/2014	Various	5,000,000	4,963,300	5,035,025	4,963,300							71,725	71,725		
373200-AY-0	GEORGIA GULF CORPORATION		03/07/2014	Various	06/30/2014	EXCHANGE	8,266,000	8,204,530	8,206,120	8,206,149		1,619		1,619			(30)	(30)	251,855	128,256
375558-AZ-6	GILEAD SCIENCES INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	11/19/2014	Various	2,500,000	2,497,650	2,509,045	2,497,651		1		1			11,394	11,394	624	
375558-BA-0	GILEAD SCIENCES INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	12/08/2014	Various	7,500,000	7,455,975	7,766,800	7,456,005		30		30			310,795	310,795	15,000	
377372-AH-0	GLAXOSMITHKLINE CAP INC		02/21/2014	JPMORGAN CHASE & CO.	03/31/2014	LINCOLN BENEFIT LIFE	10,000,000	9,566,800	9,589,000	9,570,782		3,982		3,982			18,218	18,218	150,111	122,889
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	
38259P-AD-4	GOOGLE INC		02/20/2014	BANK OF AMERICA/MERRILL LYNCH	03/04/2014	CITIGROUP GLOBAL MARKETS	5,000,000	4,999,150	5,020,600	4,999,152		2		2			21,448	21,448	5,625	
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	
398433-AG-7	GRIFFON CORP		04/11/2014	Various	06/19/2014	EXCHANGE	6,000,000	5,984,563	5,984,830	5,984,830		267		267					98,000	14,292
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS LTD	E	03/05/2014	NOMURA SECURITIES INTERNATIONAL INC	10/29/2014	JEFFERIES & COMPANY, INC.	800,000	800,000	818,000	800,000							18,000	18,000	26,950	
402635-AC-0	GULFPORT ENERGY CORP		08/13/2014	CREDIT SUISSE	11/26/2014	STERNE AGEE CLEARING INC.	125,000	132,500	127,500	132,044		(456)		(456)			(4,544)	(4,544)	5,678	2,879
43814H-AC-2	HAROT_14-3 ABS		08/12/2014	RBS SECURITIES INC	09/10/2014	Various	22,000,000	21,995,756	21,966,891	21,995,819		63		63			(28,928)	(28,928)	8,399	
420088-AA-4	HAWK ACQUISITION SUB INC		05/14/2014	JPMORGAN CHASE & CO.	06/09/2014	EXCHANGE	2,000,000	1,987,500	1,987,585	1,987,595		95		95			(9)	(9)	12,750	8,028
404119-BP-3	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH	10/21/2014	BANK OF AMERICA/MERRILL LYNCH	325,000	325,000	331,500	325,000							6,500	6,500	269	
404119-BQ-1	HCA INC		10/07/2014	BANK OF AMERICA/MERRILL LYNCH	10/17/2014	BARCLAYS	2,250,000	2,250,000	2,314,688	2,250,000							64,688	64,688	1,641	
40415R-AQ-8	HD SUPPLY INC		11/19/2014	BANK OF AMERICA/MERRILL LYNCH	11/24/2014	BANK OF AMERICA/MERRILL LYNCH	325,000	325,000	329,875	325,000							4,875	4,875		
41284A-AD-0	HDMOT_2014-1 ABS		04/08/2014	RBS SECURITIES INC	09/10/2014	CREDIT SUISSE	37,500,000	37,490,265	37,445,215	37,491,251		986		986			(46,036)	(46,036)	132,458	
428040-CN-7	HDTFS INC		08/01/2014	STERNE AGEE CLEARING INC.	08/19/2014	CITIGROUP GLOBAL MARKETS	2,000,000	2,045,000	2,145,000	2,044,732		(268)		(268)			100,268	100,268	44,097	38,542
43414T-AA-4	HUB INTERNATIONAL LIMITED		12/03/2014	MORGAN STANLEY	12/03/2014	STERNE AGEE CLEARING INC.	600,000	609,000	609,750	609,000							750	750	8,794	8,794
44701Q-BB-7	HUNTSMAN INTERNATIONAL LLC		10/29/2014	JPMORGAN CHASE & CO.	11/26/2014	Various	1,075,000	1,075,000	1,078,513	1,075,000							3,513	3,513	568	
44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		04/08/2014	CREDIT SUISSE	08/14/2014	CREDIT SUISSE	14,000,000	14,032,813	14,022,422	14,023,514		(9,299)		(9,299)			(1,092)	(1,092)	46,414	7,786
44919P-AC-6	IAC/INTERACTIVECORP		05/01/2014	BANK OF AMERICA/MERRILL LYNCH	10/27/2014	JPMORGAN CHASE & CO.	1,500,000	1,481,250	1,470,000	1,482,108		858		858			(12,108)	(12,108)	62,344	27,906
451102-AZ-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS	01/22/2014	Various	7,000,000	7,000,000	7,101,463	7,000,000							101,463	101,463	3,798	
451102-BC-0	ICAHN ENTERPRISES LP		01/08/2014	CITIGROUP GLOBAL MARKETS	05/30/2014	Various	13,850,000	14,127,000	14,241,629	14,121,379		(5,621)		(5,621)			120,250	120,250	499,917	392,417
451102-BD-8	ICAHN ENTERPRISES LP		01/22/2014	JEFFERIES & COMPANY, INC.	06/02/2014	EXCHANGE	6,000,000	6,000,000	6,000,000	6,000,000									120,438	
52078D-AG-4	INFOR US INC TRANCHE B-5 TL (LAWSON)		01/14/2014	EXCHANGE	03/31/2014	Various	2,353,442	2,307,829	2,344,639	2,309,379		1,549		1,549			35,260	35,260	21,818	
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	250,000	250,000	250,938	250,000							938	938	89	
46625H-JY-7	JPMORGAN CHASE & CO		09/03/2014	JPMORGAN CHASE & CO.	10/06/2014	Various	7,500,000	7,460,625	7,399,325	7,460,833		208		208			(61,508)	(61,508)	18,568	

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
489399-AG-0	KENNEDY WILSON INC		11/12/2014	BANK OF AMERICA/MERRILL LYNCH	11/21/2014	Various	1,500,000	1,500,000	1,504,250	1,500,000							4,250	4,250	12,419	11,505
494570-AA-5	KINDRED ESCROW CORP II		12/11/2014	CITIGROUP GLOBAL MARKETS	12/15/2014	CITIGROUP GLOBAL MARKETS	1,000,000	1,000,000	1,003,750	1,000,000							3,750	3,750		
482480-AF-7	KLA- TENCOR CORP		10/30/2014	JPMORGAN CHASE & CO.	11/06/2014	Various	3,300,000	3,292,212	3,319,454	3,292,214		2		2			27,240	27,240	1,554	
482480-AE-0	KLA-TENCOR CORPORATION		10/30/2014	JPMORGAN CHASE & CO.	11/03/2014	Various	3,750,000	3,740,550	3,770,506	3,740,550							29,956	29,956		
53219L-AM-1	LIFEPOINT HOSPITALS INC		09/25/2014	EXCHANGE	11/10/2014	Various	2,500,000	2,500,000	2,611,375	2,500,000							111,375	111,375	58,407	43,542
548661-DE-4	LOWES COMPANIES INC		09/03/2014	GOLDMAN, SACHS & CO.	09/25/2014	Various	5,000,000	4,986,500	4,895,947	4,986,510		10		10			(90,564)	(90,564)	9,805	
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	BANK OF AMERICA/MERRILL LYNCH	10/15/2014	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	750,000	750,000										
559417-AA-8	MAGNETATION LLC		07/08/2014	JPMORGAN CHASE & CO.	11/26/2014	Various	1,000,000	1,091,250	649,425	1,083,416		(7,834)		(7,834)			(433,991)	(433,991)	59,113	17,111
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE	E	07/30/2014	BARCLAYS	09/05/2014	Various	750,000	750,000	756,375	750,000							6,375	6,375	970	
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
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
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		07/23/2014	MORGAN STANLEY	08/21/2014	Various	3,800,000	3,800,000	3,847,000	3,800,000							47,000	47,000	15,033	
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-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	
553498-A@-5	MSA SAFETY INCORPORATED		03/07/2014	EXCHANGE	03/31/2014	LINCOLN BENEFIT LIFE	15,111,111	16,311,081	16,424,116	16,293,306		(17,776)		(17,776)			130,810	130,810	229,357	174,857
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	
65477L-AC-4	NAROT_13-B ABS		10/24/2014	DEUTSCHE BANK AG	12/18/2014	MORGAN STANLEY	17,498,000	17,536,277	17,499,367	17,532,369		(3,908)		(3,908)			(33,002)	(33,002)	27,763	5,716
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC		11/17/2014	WELLS FARGO	11/25/2014	Various	7,500,000	7,473,225	7,600,615	7,473,234		9		9			127,381	127,381	9,864	
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	
62886H-AL-5	NCL CORPORATION LTD	F	11/05/2014	BARCLAYS	11/05/2014	STERNE AGEE CLEARING INC.	300,000	300,000	303,750	300,000							3,750	3,750		
628865-AA-5	NCR CORP		03/12/2014	BANK OF AMERICA/MERRILL LYNCH	07/23/2014	EXCHANGE	500,000	530,000	528,393	528,393		(1,607)		(1,607)					17,462	7,181
628865-AC-1	NCR CORP		06/18/2014	BANK OF AMERICA/MERRILL LYNCH	07/23/2014	EXCHANGE	2,000,000	2,175,000	2,173,123	2,173,122		(1,878)		(1,878)					13,458	2,833
651290-AQ-1	NEWFIELD EXPLORATION CO		04/25/2014	BANK OF AMERICA/MERRILL LYNCH	10/01/2014	OPPENHEIMER & CO., INC.	3,000,000	3,127,500	3,240,000	3,123,289		(4,211)		(4,211)			116,711	116,711	128,906	55,781
65409Q-BB-7	NIELSEN FINANCE LLC		03/28/2014	JPMORGAN CHASE & CO.	09/08/2014	CITIGROUP GLOBAL MARKETS	2,400,000	2,400,000	2,415,000	2,400,000							15,000	15,000	50,000	
655044-AJ-4	NOBLE ENERGY INC		11/04/2014	BANK OF AMERICA/MERRILL LYNCH	11/05/2014	Various	7,500,000	7,444,875	7,500,003	7,444,877		2		2			55,126	55,126	1,010	
668074-AU-1	NORTHWESTERN CORPORATION		11/05/2014	CREDIT SUISSE	11/13/2014	Various	5,000,000	5,000,000	5,005,333	5,000,000							5,333	5,333	1,547	
66977W-AP-4	NOVA CHEMICALS CORP	A	10/17/2014	BARCLAYS	10/29/2014	Various	450,000	450,000	457,650	450,000							7,650	7,650	125	
66989H-AG-3	NOVARTIS CAPITAL CORP	R	02/21/2014	CITIGROUP GLOBAL MARKETS	03/31/2014	LINCOLN BENEFIT LIFE	12,000,000	11,924,640	11,985,469	11,925,239		599		599			60,230	60,230	45,333	5,667
629377-BV-3	NRG ENERGY INC		01/10/2014	BARCLAYS	10/31/2014	EXCHANGE	1,275,000	1,275,000	1,275,000	1,275,000									60,651	
67090F-AG-1	NUVEEN INVESTMENTS INC		09/11/2014	JEFFERIES & COMPANY, INC.	11/10/2014	Various	2,000,000	2,332,500	2,214,500	2,321,273		(11,227)		(11,227)			(106,773)	(106,773)	217,624	79,694
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	
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS	12/15/2014	CITIGROUP GLOBAL MARKETS	250,000	250,000	247,500	250,000							(2,500)	(2,500)	328	
68268D-AB-1	ONEMAIN FINANCIAL HOLDINGS INC		12/08/2014	CITIGROUP GLOBAL MARKETS	12/15/2014	CITIGROUP GLOBAL MARKETS	250,000	250,000	248,750	250,000							(1,250)	(1,250)	352	
704549-AM-6	PEABODY ENERGY CORP		07/31/2014	Various	08/14/2014	NOMURA SECURITIES INTERNATIONAL INC	500,000	476,250	494,375	476,348		98		98			18,027	18,027	8,160	6,944
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	
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	
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		12/02/2014	BARCLAYS	12/03/2014	Various	5,000,000	4,993,800	5,002,649	4,993,800							8,849	8,849		
733174-AJ-5	POPULAR INC		06/26/2014	JPMORGAN CHASE & CO.	06/26/2014	Various	1,650,000	1,650,000	1,683,000	1,650,000							33,000	33,000		
737446-AG-9	POST HOLDINGS INC		07/24/2014	BARCLAYS	08/19/2014	BANK OF AMERICA/MERRILL LYNCH	4,350,000	4,380,625	4,269,063	4,380,382		(243)		(243)			(111,320)	(111,320)	55,000	33,250
747262-AR-4	QVC INC		03/11/2014	BANK OF AMERICA/MERRILL LYNCH	06/17/2014	EXCHANGE	5,000,000	4,996,350	4,996,421	4,996,421		71		71					59,951	

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
747262-AV-5	QVC INC		08/07/2014	MORGAN STANLEY	12/08/2014	EXCHANGE	5,000,000	4,989,200	4,989,289	4,989,291		91		91			(2)	(2)	80,993	
75508E-AA-6	RAYONIER AM PRODUCTS INC		06/27/2014	Various	12/16/2014	JANNEY MONTGOMERY SCOTT LLC	1,300,000	1,321,250	1,047,625	1,320,229		(1,021)		(1,021)			(272,604)	(272,604)	41,044	6,111
785592-AF-3	SABINE PASS LIQUEFACTION LLC		06/20/2014	Various	11/24/2014	EXCHANGE	3,525,000	3,621,875	3,618,687	3,618,643		(3,232)		(3,232)			43	43	103,596	9,983
78420K-AB-9	SCIENTIFIC GAMES INTERNATIONAL INC		11/14/2014	JPMORGAN CHASE & CO.	12/03/2014	EXCHANGE	1,000,000	898,650	898,900	898,900		250		250					3,333	
817565-CA-0	SERVICE CORPORATION INTERNATIONAL		04/28/2014	WELLS FARGO	10/09/2014	EXCHANGE	1,750,000	1,750,000	1,750,000	1,750,000									38,409	
818097-AA-5	SEVENTY SEVEN ENERGY INC		11/28/2014	Various	12/22/2014	EXCHANGE	2,750,000	2,440,000	2,441,600	2,441,748		1,748		1,748			(148)	(148)	87,389	58,997
165263-AA-2	SEVENTY SEVEN OPERATING LLC		06/12/2014	BANK OF AMERICA/MERRILL LYNCH	07/15/2014	EXCHANGE	500,000	500,000	500,000	500,000									1,715	
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	
85205T-AE-0	SPIRIT AEROSYSTEMS INC		03/05/2014	BANK OF AMERICA/MERRILL LYNCH	10/03/2014	EXCHANGE	2,000,000	2,040,000	2,036,836	2,036,836		(3,164)		(3,164)					56,875	
85375C-BE-0	STANDARD PACIFIC CORP		11/03/2014	JPMORGAN CHASE & CO.	11/03/2014	OPPENHEIMER & CO., INC.	825,000	825,000	831,188	825,000							6,188	6,188		
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	GOLDMAN, SACHS & CO.	09/12/2014	BAIRD (ROBERT W.) & CO. INC.	1,000,000	1,000,000	1,003,750	1,000,000							3,750	3,750	1,222	
86614W-AC-0	SUMMIT MIDSTREAM HOLDINGS LLC		07/09/2014	DEUTSCHE BANK AG	07/10/2014	OPPENHEIMER & CO., INC.	275,000	275,000	277,063	275,000							2,063	2,063		
868536-AW-3	SUPERVALU INC		11/10/2014	GOLDMAN, SACHS & CO.	11/10/2014	STERNE AGEE CLEARING INC.	400,000	400,000	401,500	400,000							1,500	1,500		
89231M-AD-7	TAOT_2014-A ABS		03/11/2014	CITIGROUP GLOBAL MARKETS	03/24/2014	BARCLAYS	28,000,000	27,996,455	27,893,906	27,996,480		25		25			(102,573)	(102,573)	7,342	
87612B-AN-2	TARGA RESOURCES PARTNERS		01/27/2014	BANK OF AMERICA/MERRILL LYNCH	05/21/2014	EXCHANGE	6,000,000	5,445,000	5,458,306	5,458,306		13,306		13,306					131,750	53,125
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.	05/23/2014	Various	1,000,000	1,000,000	986,875	1,000,000							(13,125)	(13,125)	9,844	
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							78,688	78,688	817	
87243Q-AA-4	TENET HEALTHCARE CORP		04/02/2014	BANK OF AMERICA/MERRILL LYNCH	05/09/2014	EXCHANGE	2,500,000	2,681,250	2,678,760	2,679,096		(2,154)		(2,154)			(336)	(336)	15,833	2,500
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	125,000	125,000	126,875	125,000							1,875	1,875		
88160Q-AH-6	TESORO LOGISTICS LP		10/22/2014	BANK OF AMERICA/MERRILL LYNCH	10/23/2014	BANK OF AMERICA/MERRILL LYNCH	125,000	125,000	128,438	125,000							3,438	3,438		
887228-AA-2	TIME INC (USA)		04/14/2014	BARCLAYS	05/07/2014	BARCLAYS	1,200,000	1,200,000	1,197,000	1,200,000							(3,000)	(3,000)	2,492	
87264A-AK-1	T-MOBILE USA INC		02/11/2014	EXCHANGE	03/31/2014	LINCOLN BENEFIT LIFE	650,000	657,094	687,375	656,929		(165)		(165)			30,446	30,446	20,313	14,670
87264A-AL-9	T-MOBILE USA INC		02/11/2014	EXCHANGE	03/31/2014	LINCOLN BENEFIT LIFE	750,000	767,101	795,000	766,837		(263)		(263)			28,163	28,163	24,844	17,943
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	
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO		12/08/2014	JPMORGAN CHASE & CO.	12/09/2014	Various	5,000,000	4,996,200	5,025,775	4,996,201		1		1			29,574	29,574	535	
903243-AC-7	URS CORP		01/15/2014	TRANSFER	10/24/2014	TENDER OFFER	10,000,000	9,991,723	10,100,000	9,987,198		(4,525)		(4,525)			112,802	112,802	545,556	158,056
903243-AD-5	URS CORP		01/15/2014	EXCHANGE	10/24/2014	TENDER OFFER	5,000,000	4,995,451	5,050,000	4,994,349		(1,102)		(1,102)			55,651	55,651	211,604	62,347
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		
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		
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		11/06/2014	BANK OF AMERICA/MERRILL LYNCH	12/09/2014	CITIGROUP GLOBAL MARKETS	6,000,000	5,986,140	6,078,780	5,986,217		77		77			92,563	92,563	15,200	
931142-DP-5	WAL-MART STORES INC		04/15/2014	JPMORGAN CHASE & CO.	05/29/2014	JPMORGAN CHASE & CO.	10,000,000	9,961,200	10,163,800	9,961,576		376		376			202,224	202,224	37,583	
94106L-AY-5	WASTE MANAGEMENT INC		05/07/2014	JEFFERIES & COMPANY, INC.	05/30/2014	BARCLAYS	4,524,000	4,401,897	4,427,141	4,402,679		781		781			24,463	24,463	28,790	20,773
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	05/30/2014	WELLS FARGO	5,000,000	4,991,550	5,104,200	4,991,947		397		397			112,253	112,253	54,167	
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	
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		04/07/2014	NOMURA SECURITIES INTERNATIONAL INC	06/24/2014	CREDIT SUISSE	9,875,000	9,883,872	9,904,702	9,883,222		(650)		(650)			21,481	21,481	24,103	5,966
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.	10/22/2014	Various	1,075,000	1,075,000	1,101,969	1,075,000							26,969	26,969	2,911	
383909-AF-5	WR GRACE & CO (CONNECTICUT DIVISIO		09/11/2014	GOLDMAN, SACHS & CO.	09/12/2014	JEFFERIES & COMPANY, INC.	900,000	900,000	928,125	900,000							28,125	28,125	141	
989207-AA-3	ZEBRA TECHNOLOGIES CORP		09/30/2014	MORGAN STANLEY	10/01/2014	Various	2,000,000	2,000,000	2,041,875	2,000,000							41,875	41,875		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,024,599,058	1,023,245,614	1,024,975,763	1,023,138,278		(107,336)		(107,336)			1,837,485	1,837,485	7,706,202	2,817,725
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	

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
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	
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	
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		
4899999. Subtotal - Bonds - Hybrid Securities							41,375,000	41,375,000	41,124,906	41,238,954		49	136,095	(136,046)			(114,048)	(114,048)	196,796	
8399998. Total - Bonds							1,316,186,058	1,320,607,475	1,323,639,769	1,320,353,648		(117,732)	136,095	(253,827)			3,286,121	3,286,121	9,166,331	3,892,945
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	2,125.000	214,091	221,747	214,091						1,764	5,892	7,656		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/07/2014	GS ALGOS	02/25/2014	JPMORGAN CHASE & CO.	1,925.000	492,255	496,091	492,255						3,966	(130)	3,836		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								5,706,346	5,737,727	5,706,346						5,730	25,651	31,381		
8999998. Total - Preferred Stocks								5,706,346	5,737,727	5,706,346						5,730	25,651	31,381		
88579Y-10-1	3M COMPANY		09/30/2014	Various	11/18/2014	Various	34,376.000	4,774,880	4,905,093	4,759,510			19,133	(19,133)			145,583	145,583	54,015	
316800-10-4	58.COM ADR REP 2 CL A ORD	F	12/10/2014	STOCK DIV.	12/11/2014	GOLDMAN, SACHS & CO.	4,845.000	220,036	202,897	220,036							(17,138)	(17,138)		
G0013T-10-4	AA PLC	D	10/16/2014	Various	11/18/2014	Various	145,826.000	620,683	793,473	619,129			1,554	(1,554)		(47,783)	222,127	174,344		
002824-10-0	ABBOTT LABS		05/16/2014	Various	11/18/2014	Various	57,994.000	2,252,931	2,508,263	2,252,931							255,332	255,332	29,030	
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	27,271.000	1,613,806	1,711,804	1,613,806							97,997	97,997	42,948	
G0083B-10-8	ACTAVIS PLC	E	06/06/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	2,884.000	603,593	688,016	603,593							84,424	84,424		
00817Y-10-8	AETNA INC.		06/03/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	19,087.000	1,398,304	1,507,551	1,398,304							109,248	109,248	4,295	
00846U-10-1	AGILENT TECHNOLOGIES INC		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	27,059.000	1,492,173	1,503,165	1,492,173							10,992	10,992	7,144	
009158-10-6	AIR PRODUCTS & CHEM		05/16/2014	Various	11/18/2014	Various	19,040.000	2,245,689	2,591,428	2,245,689							345,739	345,739	35,921	
F0191J-10-1	ALCATEL EUR10		06/30/2014	Various	09/03/2014	Various	78,341.000	343,383	270,484	279,736			63,647	(63,647)		(9,052)	(199)	(9,251)		
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		
02005N-10-0	ALLY FINANCIAL INC		10/14/2014	CITIGROUP GLOBAL MARKETS	12/23/2014	Various	73,567.000	1,485,858	1,718,661	1,485,858							232,802	232,802		
021441-10-0	ALTERA CORP		06/30/2014	Various	10/02/2014	Various	162,746.000	5,802,313	5,634,294	5,616,559			185,754	(185,754)			17,735	17,735	30,029	
025537-10-1	AMERICAN ELEC PWR INC		09/30/2014	Various	11/18/2014	Various	17,482.000	910,697	1,000,866	910,697			2,773	(2,773)			90,169	90,169	18,006	
03076C-10-6	AMERIPRISE FINL INC		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	13,581.000	1,530,860	1,621,736	1,530,860							90,877	90,877	13,125	
03073E-10-5	AMERISOURCEBERGEN CORP		06/06/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	8,242.000	599,854	633,982	599,854							34,128	34,128	1,937	
032511-10-7	ANADARKO PETE CORP		09/30/2014	GOLDMAN, SACHS & CO.	11/28/2014	GOLDMAN, SACHS & CO.	9,167.000	995,966	742,110	929,900			66,066	(66,066)			(187,791)	(187,791)	2,475	
032654-10-5	ANALOG DEVICES INC		09/30/2014	Various	10/02/2014	Various	44,165.000	2,367,973	2,098,444	2,185,726			182,248	(182,248)			(87,282)	(87,282)	21,960	
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		
037833-10-0	APPLE INC.		02/03/2014	Various	10/10/2014	Various	186,000.000	18,085,132	23,493,457	18,085,132							5,408,325	5,408,325	233,118	
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	5,906.000	306,304	298,745	306,304						2,051	(9,611)	(7,560)		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	04/23/2014	Various	11/18/2014	Various	15,677.000	1,009,193	1,116,854	1,007,805			21,370	(21,370)		(54,016)	163,065	109,049	11,568	
00206R-10-2	AT&T INC		09/30/2014	Various	11/18/2014	Various	64,256.000	2,202,596	2,275,309	2,199,839			13,394	(13,394)			75,470	75,470	58,881	
T05404-10-7	ATLANTIA S.P.A.	D	10/14/2014	Various	11/18/2014	Various	29,071.000	679,387	687,546	679,387						(31,051)	39,209	8,159	7,867	
053332-10-2	AUTOZONE INC		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	2,804.000	1,485,979	1,427,544	1,429,087			56,893	(56,893)			(1,542)	(1,542)		
G0683Q-10-9	AVIVA ORD GBP0.25	D	08/07/2014	TRANSFER	11/18/2014	CREDIT SUISSE	98,646.000	809,573	822,997	809,573						(49,315)	62,740	13,424	9,031	
F06106-10-2	AXA	D	10/21/2014	Various	11/18/2014	Various	46,847.000	1,128,452	1,093,318	1,110,414			18,493	(18,493)		(53,769)	36,673	(17,096)	6,004	
T0783G-10-6	AZIMUT HOLDING SPA	D	06/30/2014	GS ALGOS	07/14/2014	Various	7,703.000	240,921	204,170	198,486			42,435	(42,435)		(88)	5,772	5,683	6,259	
058498-10-6	BALL CORP COM		06/03/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	24,224.000	1,399,338	1,503,546	1,399,338							104,208	104,208	5,368	
T1188A-11-6	BANCA MONTE DEI PASCHI DI SIENA S.	D	03/18/2014	MORGAN STANLEY	04/16/2014	Various	765,042.000	254,392	243,281	254,392						(1,679)	(9,432)	(11,111)		
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	06/30/2014	Various	07/31/2014	Various	389,377.000	639,414	195,500	356,802			282,612	(282,612)		(3,934)	(157,369)	(161,303)		
X0346X-24-5	BANCO ESPIRITO SANTO SA	D	06/16/2014	VARIOUS	06/17/2014	ALADDIN ONLY PTF XFER (INTRA-CO.)	111,250.000	98,132	142,988	98,132						(192)	45,048	44,856		
G08036-12-4	BARCLAYS ORD GBP0.25	D	09/30/2014	Various	11/18/2014	Various	191,274.000	783,316	775,966	776,491			7,329	(7,329)		(23,323)	22,798	(525)	2,675	
068323-10-4	BARRACUDA NETWORKS INC		02/20/2014	GOLDMAN, SACHS & CO.	02/21/2014	GOLDMAN, SACHS & CO.	330.000	10,846	11,918	10,846							1,072	1,072		
071813-10-9	BAXTER INTL INC		09/30/2014	Various	11/18/2014	Various	39,090.000	2,814,807	2,818,542	2,767,907			66,193	(66,193)			50,635	50,635	43,344	
054937-10-7	BB+T CORP		09/30/2014	Various	10/02/2014	Various	39,775.000	1,499,483	1,479,360	1,480,028			19,455	(19,455)			(667)	(667)	15,918	
081437-10-5	BEMIS CO INC		09/30/2014	Various	11/18/2014	Various	96,096.000	3,889,867	3,747,630	3,668,822			221,045	(221,045)			78,808	78,808	62,023	
086516-10-1	BEST BUY CO INC		08/27/2014	Various	09/11/2014	Various	134,228.000	4,097,574	4,318,185	4,097,574							220,611	220,611	12,752	
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	09/30/2014	Various	11/18/2014	Various	72,353.000	468,051	427,957	445,249			31,464	(31,464)		(28,894)	11,602	(17,293)	6,237	

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
12673P-10-5	CA INC		09/30/2014	Various	10/02/2014	Various	56,196.000	1,665,063	1,514,782	1,570,116			94,946	(94,946)			(55,334)	(55,334)	22,876	
13342B-10-5	CAMERON INTERNATIONAL		04/07/2014	Various	10/10/2014	Various	60,000.000	3,801,656	3,799,144	3,801,656							(2,513)	(2,513)		
134429-10-9	CAMPBELL SOUP CO		02/14/2014	GOLDMAN, SACHS & CO.	04/03/2014	Various	23,046.000	981,259	1,027,651	981,259							46,392	46,392		
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	6,802.000	1,117,302	1,383,297	1,117,302							265,995	265,995	4,962	
F13587-12-0	CAP GEMINI	D	10/15/2014	Various	11/18/2014	Various	7,952.000	559,004	554,080	558,818			186	(186)		(38,749)	34,011	(4,738)	7,299	
14149Y-10-8	CARDINAL HEALTH INC		06/18/2014	Various	10/02/2014	JPMORGAN CHASE & CO.	55,732.000	3,760,476	4,199,155	3,760,476							438,680	438,680	42,506	
148887-10-2	CATAMARAN CORPORATION		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	11,373.000	505,026	475,779	479,372			25,654	(25,654)			(3,593)	(3,593)		
149123-10-1	CATERPILLAR INC		09/30/2014	Various	10/02/2014	Various	23,031.000	2,410,587	2,247,611	2,280,760			129,827	(129,827)			(33,149)	(33,149)	16,122	
124857-20-2	CBS CORP C LASS B		11/05/2014	Various	11/07/2014	Various	127,906.000	7,420,200	7,197,937	7,317,359			102,841	(102,841)			(119,422)	(119,422)	6,248	
14987J-10-6	CBS OUTDOOR AMERICAS INC		09/30/2014	EXCHANGE	11/24/2014	Various	27,460.440	897,133	817,614	822,170			74,963	(74,963)			(4,555)	(4,555)	16,324	
151020-10-4	CELGENE CORP.		03/31/2014	Various	07/16/2014	Various	51,200.000	5,157,058	5,313,950	4,739,865			417,193	(417,193)			574,085	574,085		
125269-10-0	CF INDUSTRIES HOLDINGS		06/30/2014	Various	11/18/2014	Various	31,360.000	8,007,747	8,147,116	7,550,257			457,490	(457,490)			596,859	596,859	67,038	
16411R-20-8	CHENIERE ENERGY INC		02/14/2014	TRANSFER	11/18/2014	CREDIT SUISSE	53,282.000	2,493,598	3,806,803	2,493,598							1,313,205	1,313,205		
171232-10-1	CHUBB CORP		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	Various	16,864.000	1,558,776	1,538,871	1,535,973			22,803	(22,803)			2,898	2,898	16,864	
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	09/30/2014	Various	11/18/2014	Various	7,620.000	444,817	367,137	390,043			55,192	(55,192)		(17,588)	(5,317)	(22,905)	9,770	
17275R-10-2	CISCO SYS INC		05/02/2014	Various	11/18/2014	Various	77,089.000	1,792,779	2,030,523	1,792,779							237,744	237,744	29,294	
174610-10-5	CITIZENS FINANCIAL GROUP	R	09/23/2014	MORGAN STANLEY	09/24/2014	CITIGROUP GLOBAL MARKETS	17,000.000	365,500	365,548	365,500							48	48		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/14/2014	Various	10/22/2014	Various	198,600.000	1,666,590	1,714,328	1,666,590							47,738	47,738		
189054-10-9	CLOROX CO		05/16/2014	Various	11/18/2014	Various	30,178.000	2,667,765	3,012,100	2,667,765							344,336	344,336	49,644	
125896-10-0	CMS ENERGY CORP		09/30/2014	Various	11/18/2014	Various	126,359.000	3,687,082	4,104,007	3,672,902			14,180	(14,180)			431,106	431,106	79,553	
189754-10-4	COACH INC		08/27/2014	Various	09/11/2014	Various	134,481.000	4,853,841	4,990,735	4,829,066			24,775	(24,775)			161,669	161,669	45,387	
191216-10-0	COCA COLA CO.		04/22/2014	Various	11/18/2014	Various	40,527.000	1,590,083	1,736,777	1,590,083							146,694	146,694	32,683	
D172W1-27-9	COMMERZBANK AG	D	02/07/2014	GS ALGOS	05/07/2014	UNION BANK OF SWITZERLAND	17,379.000	305,972	300,355	305,972						6,899	(12,516)	(5,617)		
203668-10-8	COMMUNITY HEALTH SYSTEMS		06/06/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	11,281.000	508,130	597,164	508,130							89,033	89,033		
205887-10-2	CONAGRA INC		06/18/2014	Various	07/11/2014	Various	124,103.000	3,795,008	3,786,865	3,795,008							(8,143)	(8,143)	13,202	
20605P-10-1	CONCHO RESOURCES INC		09/30/2014	Various	11/18/2014	Various	17,961.000	2,007,170	2,052,773	2,007,170			38,294	(38,294)			45,603	45,603		
20825C-10-4	CONOCOPHILLIPS		09/30/2014	Various	11/18/2014	Various	11,398.000	873,813	815,323	864,225			10,838	(10,838)			(48,901)	(48,901)	24,506	
D16212-14-0	CONTINENTAL AG	D	09/30/2014	Various	11/18/2014	Various	126.000	25,873	24,301	23,979			27,797	(27,797)		(1,473)	1,795	322		
212015-10-1	CONTINENTAL RESOURCES INC OK		09/30/2014	Various	11/18/2014	Various	54,292.000	3,258,869	2,854,551	3,156,331			102,538	(102,538)			(301,781)	(301,781)		
224399-10-5	CRANE CO.		09/30/2014	Various	10/03/2014	Various	33,416.000	2,440,623	2,095,174	2,120,745			319,878	(319,878)			(25,571)	(25,571)	14,068	
228227-10-4	CROWN CASTLE INTL		11/18/2014	CREDIT SUISSE	12/17/2014	EXCHANGE	6,873.000	552,180	552,167	552,180							(12)	(12)		
231021-10-6	CUMMINS IN C COM		09/30/2014	CITIGROUP GLOBAL MARKETS	09/30/2014	CITIGROUP GLOBAL MARKETS	0.000						44,979	(44,979)						
126650-10-0	CVS HEALTH CORPORATION		06/06/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	7,631.000	603,131	604,161	603,131							1,029	1,029	2,099	
235851-10-2	DANAHER CO RP COM		09/30/2014	Various	10/10/2014	Various	100,645.000	7,638,754	7,569,268	7,570,522			68,233	(68,233)			(1,254)	(1,254)	16,624	
G27823-10-6	DELPHI AUTOMOTIVE PLC		02/03/2014	Various	07/15/2014	Various	50,500.000	3,110,692	3,460,286	3,110,692							349,594	349,594	21,500	
247361-70-2	DELTA AIR LINES, INC.		09/30/2014	MORGAN STANLEY	10/16/2014	Various	118,000.000	4,021,694	4,272,511	3,972,903			48,790	(48,790)			299,608	299,608	16,740	
D19225-10-7	DEUTSCHE POST AG COM STK	D	09/30/2014	Various	10/06/2014	Various	13,684.000	474,455	427,097	438,899			35,556	(35,556)		(33,592)	21,791	(11,801)	14,885	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	10/10/2014	Various	11/18/2014	Various	7,029.000	96,735	112,035	96,735			748	(748)		(724)	16,023	15,299		
254709-10-8	DISCOVER FINL SVCS		06/03/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	JPMORGAN CHASE & CO.	25,365.000	1,457,760	1,613,178	1,457,760							155,419	155,419	10,379	
260003-10-8	DOVER CORP COM		09/30/2014	Various	11/18/2014	Various	36,517.000	3,157,425	2,946,739	2,933,411			254,175	(254,175)			13,329	13,329	22,680	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/03/2014	Various	10/02/2014	CITIGROUP GLOBAL MARKETS	25,413.000	1,431,104	1,613,619	1,431,104							182,515	182,515	20,839	
G2904K-12-7	DRAX GROUP PLC CMN STK	D	07/31/2014	Various	09/24/2014	Various	42,643.000	501,137	445,653	501,137						(22,647)	(32,838)	(55,484)	791	
233331-10-7	DTE ENERGY CO		09/30/2014	Various	11/18/2014	Various	20,005.000	1,526,500	1,630,584	1,521,980			4,639	(4,639)			108,603	108,603	26,907	
26441C-20-4	DUKE ENERGY HLDG CORP		06/18/2014	Various	11/18/2014	Various	16,040.000	1,149,109	1,261,930	1,149,109							112,821	112,821	21,164	
26483E-10-0	DUN AND BRADSTREET CORP		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	15,569.000	1,638,697	1,827,955	1,638,697							189,258	189,258	11,179	
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	10/15/2014	Various	11/18/2014	Various	1,386.000	82,471	81,411	82,471			80	(80)		(907)	(153)	(1,060)		
G29183-10-3	EATON CORP PLC	E	09/30/2014	Various	10/30/2014	Various	174,221.000	12,385,454	11,486,271	11,368,234			1,017,220	(1,017,220)			118,036	118,036	103,954	
F2924U-10-6	EIFFAGE	D	09/30/2014	Various	11/18/2014	Various	5,965.000	366,412	296,569	332,758			33,654	(33,654)		(26,563)	(9,626)	(36,189)	8,025	
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	D	10/08/2014	Various	11/18/2014	Various	32,413.000	919,545	941,424	854,065			65,480	(65,480)		(26,499)	113,857	87,358		
532457-10-8	ELI LILLY & CO		05/16/2014	Various	11/18/2014	Various	46,875.000	2,666,993	3,160,471	2,666,993							493,478	493,478	52,009	
268648-10-2	EMC CORP		10/09/2014	Various	10/15/2014	Various	192,769.000	5,328,598	5,340,130	5,328,598							11,532	11,532	21,337	
291011-10-4	EMERSON ELEC CO		09/30/2014	Various	10/02/2014	Various	59,946.000	4,058,080	3,699,682	3,751,421			306,660	(306,660)			(51,739)	(51,739)	37,265	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	02/10/2014	TRANSFER	11/18/2014	CREDIT SUISSE	8,311.000	39,724	38,721	39,724						(3,166)	2,162	(1,003)	1,248	

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
29273R-10-9	ENERGY TRANSFER PARTNERS		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	58,650.000	3,221,661	3,999,419	3,221,661							777,758	777,758	147,632	
T3643A-14-5	ENI SPA	D	09/30/2014	Various	11/18/2014	Various	20,361.000	514,893	425,275	486,164			55,733	(55,733)		(43,155)	(17,734)	(60,889)	23,760	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	89,390.000	3,105,993	3,343,461	3,105,993							237,468	237,468	85,952	
29413U-10-3	ENVISION HEALTHCARE HOLDINGS INC		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	14,240.000	507,151	492,864	493,843			13,308	(13,308)			(979)	(979)		
26875P-10-1	EOG RESOURCES INC COM		02/14/2014	Various	03/31/2014	Various	15,000.000	2,636,965	2,955,919	2,636,965							318,954	318,954		
26884L-10-9	EQT CORPORATION		09/30/2014	Various	11/18/2014	Various	20,774.000	2,014,519	1,926,659	1,901,652			192,825	(192,825)			25,007	25,007	1,870	
G3205Z-10-2	ESURE GROUP PLC	D	02/11/2014	DEUTSCHE BANK AG	03/14/2014	Various	47,502.000	213,554	209,570	213,554						2,965	(6,949)	(3,984)		
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		09/30/2014	Various	10/10/2014	Various	82,030.000	5,644,460	5,725,585	5,639,317			5,143	(5,143)			86,268	86,268		
315616-10-2	F5 NETWORKS INC		03/31/2014	Various	07/11/2014	Various	46,200.000	5,276,791	5,055,062	5,059,173			217,618	(217,618)			(4,111)	(4,111)		
30303M-10-2	FACEBOOK INC		10/08/2014	STOCK DIV.	10/23/2014	MORGAN STANLEY	2,198.000	169,114	175,893	169,114							6,779	6,779		
316773-10-0	FIFTH THIRD BANCORP		09/30/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	Various	74,482.000	1,548,278	1,473,286	1,491,130			57,148	(57,148)			(17,844)	(17,844)	19,365	
31787A-50-7	FINISAR CORP		06/30/2014	Various	07/15/2014	Various	150,000.000	3,357,581	3,318,357	3,107,827			249,754	(249,754)			210,530	210,530		
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	11/18/2014	Various	11,182.000	189,989	197,903	189,989						(10,237)	18,151	7,914		
F42768-10-5	GDF SUEZ CMN STK	D	02/11/2014	Various	05/15/2014	Various	83,476.000	1,925,460	2,168,083	1,925,460						17,621	225,002	242,623	12,374	
369550-10-8	GENERAL DYNAMICS CORP		05/16/2014	Various	11/18/2014	Various	20,404.000	2,200,102	2,863,080	2,200,102							662,978	662,978	29,293	
369604-10-3	GENERAL EL EC CO COM		09/30/2014	Various	10/02/2014	Various	19,830.000	529,767	499,952	508,045			37,092	(37,092)			(8,093)	(8,093)	8,725	
370334-10-4	GENERAL MLS INC		09/30/2014	Various	11/18/2014	Various	79,548.000	4,159,843	4,001,423	3,990,691			187,834	(187,834)			10,732	10,732	46,574	
37045V-10-0	GENERAL MOTORS CO		09/30/2014	Various	10/15/2014	Various	83,399.000	3,018,980	2,570,789	2,811,476			207,504	(207,504)			(240,688)	(240,688)	25,020	
375558-10-3	GILEAD SCIENCES INC		03/31/2014	Various	07/16/2014	Various	64,250.000	5,061,965	5,364,624	4,731,022			330,944	(330,944)			633,603	633,603		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	07/10/2014	Various	08/08/2014	Various	31,055.000	831,721	739,293	831,721						(10,541)	(81,887)	(92,428)	6,358	
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/03/2014	MORGAN STANLEY	10/02/2014	GOLDMAN, SACHS & CO.	9,913.000	1,595,259	1,799,893	1,595,259							204,634	204,634	9,062	
40650V-10-0	HALYARD HEALTH INC		11/03/2014	Various	11/18/2014	Various	556.630	19,897	21,248	19,897							1,352	1,352		
413875-10-5	HARRIS CORP.		09/30/2014	Various	10/02/2014	Various	19,079.000	1,423,598	1,245,304	1,266,846			156,752	(156,752)			(21,542)	(21,542)	14,504	
418056-10-7	HASBRO INC COM		09/30/2014	Various	10/02/2014	Various	28,938.000	1,574,337	1,581,307	1,558,485			15,851	(15,851)			22,822	22,822	12,443	
40412C-10-1	HCA HOLDINGS INC		06/06/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	8,887.000	495,760	609,640	495,760							113,880	113,880		
42724R-10-7	HERITAGE OAKS BANCORP		09/24/2014	KEEFE, BRUYETTE & WOODS, INC.	12/23/2014	Various	49,356.000	343,452	384,697	343,452							41,244	41,244	2,318	
428236-10-3	HEWLETT-PACKARD CO		06/17/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	70,522.000	2,349,304	2,441,638	2,349,304							92,334	92,334	19,041	
H36940-13-0	HOLCIM	D	05/07/2014	UNION BANK OF SWITZERLAND	07/30/2014	JPMORGAN CHASE & CO.	2,294.000	199,071	184,794	199,071						(7,302)	(6,974)	(14,277)		
438516-10-6	HONEYWELL INTERNATIONAL INC		09/30/2014	Various	10/02/2014	Various	26,167.000	2,453,860	2,390,362	2,436,671			17,189	(17,189)			(46,309)	(46,309)	15,646	
441060-10-0	HOSPIRA INC.		06/06/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	11,992.000	608,604	614,206	608,604							5,602	5,602		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	03/31/2014	GS ALGOS	07/10/2014	Various	38,898.000	400,063	391,909	393,954			6,109	(6,109)		16,103	(18,148)	(2,044)	11,113	
443510-20-1	HUBBELL, INC. CLASS B		09/30/2014	Various	10/02/2014	Various	19,925.000	2,386,267	2,401,638	2,368,400			17,867	(17,867)			33,238	33,238	11,646	
452308-10-9	ILLINOIS TOOL WKS INC		09/30/2014	Various	10/02/2014	Various	27,879.000	2,419,824	2,311,540	2,353,545			66,279	(66,279)			(42,005)	(42,005)	25,231	
G47791-10-1	INGERSOLL-RAND PLC	E	09/30/2014	Various	11/18/2014	Various	52,561.000	3,112,666	3,165,128	2,962,338			167,442	(167,442)			202,790	202,790	26,281	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/30/2014	Various	11/18/2014	Various	28,163.000	5,198,919	5,158,050	5,191,522			11,730	(11,730)			(33,471)	(33,471)	45,062	
T55067-10-1	INTESA SANPAOLO EURO.52	D	02/07/2014	GS ALGOS	04/08/2014	Various	297,783.000	850,044	907,642	850,044						9,805	47,794	57,598		
485170-30-2	KANSAS CITY SOUTHERN		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	11,586.000	1,167,968	1,444,015	1,167,968							276,047	276,047	7,491	
B5337G-16-2	KBC GROUP NV	D	10/07/2014	Various	11/18/2014	Various	4,220.000	225,667	228,897	224,147			1,520	(1,520)		(5,250)	9,999	4,750		
487836-10-8	KELLOGG CO.		09/30/2014	Various	11/18/2014	Various	43,621.000	2,787,675	2,833,364	2,657,815			158,474	(158,474)			175,548	175,548	44,684	
493267-10-8	KEYCORP NEW COM		09/30/2014	Various	10/02/2014	Various	111,525.000	1,537,926	1,453,163	1,486,628			51,297	(51,297)			(33,465)	(33,465)	12,068	
494368-10-3	KIMBERLY-CLARK CORP		11/04/2014	Various	11/18/2014	Various	38,632.000	4,255,286	4,201,818	4,196,188			108,878	(108,878)			5,630	5,630	72,615	
494550-10-6	KINDER MORGAN ENERGY PRTNRS		06/19/2014	Various	08/11/2014	Various	20,856.000	1,669,586	1,928,440	1,669,586							258,854	258,854	46,117	
499260-10-9	KNOWLES CORP		09/30/2014	Various	09/30/2014	VARIOUS	0.000						11,296	(11,296)						
500255-10-4	KOHLS CORP		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	28,544.000	1,572,797	1,717,529	1,572,797							144,733	144,733	22,264	
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	03/03/2014	Various	03/28/2014	EXCHANGE	33,526.150	654,208	654,208	654,208	434			434	(437)					
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	09/30/2014	Various	09/30/2014	Various	17,616.920	328,333	384,215	386,648			18,146	(18,146)		(8,512)	6,079	(2,433)	8,549	
502424-10-4	L-3 COMMUNICATIONS		06/18/2014	Various	07/31/2014	GOLDMAN, SACHS & CO.	42,801.000	4,981,737	4,349,972	4,981,737							(631,765)	(631,765)	24,218	
F54432-11-1	LAFARGE (FRANCE)	D	04/11/2014	Various	05/08/2014	UNION BANK OF SWITZERLAND	6,162.000	557,274	539,821	557,274						4,091	(21,544)	(17,453)		
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		05/20/2014	STOCK DIV.	05/28/2014	GOLDMAN, SACHS & CO.	25,279.000	664,344	650,522	664,344							(13,822)	(13,822)		
D4960A-10-3	LEG IMMOBILIEN AG	D	10/09/2014	Various	11/18/2014	Various	13,461.000	795,645	954,439	795,645						(57,056)	215,850	158,794	30,173	
F56196-18-5	LEGRAND	D	10/24/2014	Various	11/18/2014	Various	8,138.000	432,291	421,558	422,861			9,431	(9,431)		(21,113)	19,810	(1,303)	6,409	
52603A-10-9	LENDINGCLUB CORP		12/11/2014	GOLDMAN, SACHS & CO.	12/11/2014	CITIGROUP GLOBAL MARKETS	7,500.000	112,500	178,017	112,500							65,517	65,517		
53219L-10-9	LIFEPOINT HOSPITALS INC		06/09/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	7,800.000	502,513	526,147	502,513							23,634	23,634		

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
534187-10-9	LINCOLN NA TL CORP IN COM		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	32,731.000	1,614,899	1,665,069	1,614,899							50,170	50,170	5,237	
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	07/29/2014	Various	09/16/2014	Various	413,757.000	543,241	492,940	513,716			29,524	(29,524)		(7,656)	(13,120)	(20,776)		
539830-10-9	LOCKHEED MARTIN CORP		06/18/2014	Various	11/18/2014	Various	26,547.000	4,301,930	4,713,390	4,301,930							411,460	411,460	69,858	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	09/30/2014	Various	11/18/2014	Various	21,201.000	589,573	687,744	571,400			18,173	(18,173)		(27,103)	143,446	116,344	4,666	
W5650X-10-4	LOOMIS AB	D	09/30/2014	Various	11/19/2014	Various	25,737.000	618,418	757,714	613,812			4,607	(4,607)		(66,262)	210,164	143,902	13,700	
548661-10-7	LOWES COS INC USD0.50		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	33,041.000	1,556,009	1,744,445	1,556,009							188,436	188,436	7,599	
550021-10-9	LULULEMON ATHLETICA INC	I	08/27/2014	Various	09/12/2014	Various	119,990.000	4,750,717	5,388,344	4,750,717							637,628	637,628		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		10/29/2014	Various	12/22/2014	Various	118,640.000	10,235,427	10,687,551	10,235,427							452,123	452,123	150,170	
55616P-10-4	MACYS INC		09/30/2014	Various	10/10/2014	Various	124,679.000	7,198,219	7,190,501	7,183,378			14,841	(14,841)			7,123	7,123	62,278	
56585A-10-2	MARATHON PETROLEUM CORP		09/30/2014	Various	11/18/2014	Various	29,106.000	2,563,398	2,715,576	2,464,405			159,938	(159,938)			251,171	251,171	41,331	
570759-10-0	MARKWEST ENERGY PARTNERS LP		06/19/2014	Various	11/18/2014	Various	25,053.000	1,750,760	1,867,412	1,750,760							116,652	116,652	42,621	
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	22,824.000	1,365,548	1,510,178	1,365,548							144,631	144,631	7,684	
580135-10-1	MCDONALDS CORP		09/30/2014	Various	11/18/2014	Various	22,276.000	2,186,413	2,132,618	2,111,988			89,932	(89,932)			20,630	20,630	39,931	
58155Q-10-3	MCKESSON CORP		06/06/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	3,180.000	600,247	615,749	600,247							15,502	15,502	763	
585055-10-6	MEDTRONIC INC.		05/16/2014	Various	11/18/2014	Various	38,062.000	2,206,260	2,672,969	2,206,260							466,710	466,710	28,169	
58933Y-10-5	MERCK & CO. INC.		05/16/2014	Various	11/18/2014	Various	48,523.000	2,692,981	2,881,020	2,692,981							188,039	188,039	50,668	
D5357W-10-3	MERCK KGAA ORD NPV	D	10/17/2014	TRANSFER	11/18/2014	CREDIT SUISSE	8,331.000	710,006	810,899	710,006						(13,476)	114,369	100,893		
59151K-10-8	METHANEX CORP	A	06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	20,312.000	1,274,613	1,169,484	1,274,613							(105,129)	(105,129)	8,857	
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		
594080-10-6	MICHAELS STORES INC		06/30/2014	GOLDMAN, SACHS & CO.	11/07/2014	Various	193,265.000	3,289,106	3,429,144	3,287,080			2,026	(2,026)			142,064	142,064		
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		
61945C-10-3	MOSAIC COMPANY		09/30/2014	Various	11/18/2014	Various	6,048.000	306,670	282,262	268,592			38,078	(38,078)			13,670	13,670	1,512	
628530-10-7	MYLAN INC		09/30/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	Various	12,038.000	600,466	544,895	547,609			52,857	(52,857)			(2,714)	(2,714)		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	09/30/2014	Various	11/19/2014	Various	59,667.000	280,404	226,059	229,730			50,674	(50,674)		(10,485)	6,814	(3,672)	10,043	
65339F-10-1	NEXTERA ENERGY INC		09/30/2014	Various	11/18/2014	Various	62,135.000	5,915,990	5,916,379	5,832,843			92,997	(92,997)			83,536	83,536	50,843	
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		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	09/30/2014	GS ALGOS	09/30/2014	GS ALGOS	0.000						13,537	(13,537)						
655664-10-0	NORDSTROM INC		06/03/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	22,015.000	1,399,020	1,495,520	1,399,020							96,500	96,500	12,759	
655844-10-8	NORFOLK SOUTHERN CORP		06/17/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	24,181.000	2,408,911	2,644,683	2,408,911							235,773	235,773	18,286	
D5813Z-10-4	NORMA GROUP ORD	D	09/30/2014	Various	11/18/2014	Various	6,023.000	331,945	286,534	251,995			79,950	(79,950)		(20,496)	55,035	34,539	4,239	
664397-10-6	NORTHEAST UTILITIES		09/30/2014	Various	11/18/2014	Various	22,028.000	1,004,034	1,094,164	975,840			45,556	(45,556)			118,323	118,323	17,292	
666807-10-2	NORTHROP GRUMMAN CORP		06/18/2014	Various	11/18/2014	Various	23,079.000	2,774,546	3,136,817	2,774,546							362,271	362,271	34,270	
N6596X-10-9	NXP SEMICONDUCTORS N.V.	F	03/31/2014	Various	07/10/2014	Various	45,000.000	2,671,440	2,940,708	2,646,450			24,990	(24,990)			294,258	294,258		
674215-10-8	OASIS PETROLEUM INC		03/31/2014	Various	06/09/2014	Various	125,000.000	5,164,951	5,927,928	5,147,245			17,706	(17,706)			780,683	780,683		
681919-10-6	OMNICOM GROUP		09/30/2014	Various	11/18/2014	Various	41,243.000	2,848,083	3,029,250	2,822,522			63,734	(63,734)			206,728	206,728	37,893	
X3232T-10-4	OPAP SA	D	09/30/2014	Various	11/18/2014	Various	15,661.000	217,123	177,786	204,762			12,361	(12,361)		(16,344)	(10,632)	(26,975)	4,800	
68389X-10-5	ORACLE CORP COM		09/30/2014	Various	11/18/2014	Various	43,036.000	1,754,877	1,729,810	1,647,418			117,868	(117,868)			82,392	82,392	8,461	
693718-10-8	PACCAR INC		09/30/2014	Various	10/02/2014	Various	38,698.000	2,483,327	2,187,660	2,200,949			282,378	(282,378)			(13,289)	(13,289)	11,196	
696429-30-7	PALL CORP		09/30/2014	Various	10/02/2014	Various	29,010.000	2,476,207	2,393,822	2,428,137			48,070	(48,070)			(34,315)	(34,315)	10,562	
697435-10-5	PALO ALTO NETWORKS INC		03/03/2014	Various	03/17/2014	Various	47,000.000	3,232,213	3,649,283	3,232,213							417,070	417,070		
701094-10-4	PARKER HAN NIFIN CORP COM		09/30/2014	Various	10/02/2014	Various	19,175.000	2,429,334	2,125,997	2,188,826			240,507	(240,507)			(62,830)	(62,830)	12,278	
701877-10-2	PARSLEY ENERGY INC		09/30/2014	Various	11/18/2014	Various	35,524.000	805,613	589,369	757,161			48,453	(48,453)			(167,792)	(167,792)		
H6169Q-10-8	PENTAIR LTD		06/02/2014	GOLDMAN, SACHS & CO.	06/05/2014	EXCHANGE	15,552.000	1,176,982	1,176,982	1,176,982									2,638	
G7S00T-10-4	PENTAIR PLC	E	09/30/2014	Various	11/18/2014	Various	32,434.000	2,446,066	2,141,912	2,124,103			321,963	(321,963)			17,809	17,809	13,154	
713448-10-8	PEPSICO INC.		04/22/2014	Various	11/18/2014	Various	19,244.000	1,563,661	1,864,750	1,563,661							301,090	301,090	32,381	
714046-10-9	PERKINELMER INC		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	7,843.000	372,526	333,991	341,955			30,571	(30,571)			(7,964)	(7,964)	549	
718546-10-4	PHILLIPS 66		09/30/2014	Various	11/18/2014	Various	50,804.000	3,988,194	3,815,085	3,938,246			77,012	(77,012)			(123,161)	(123,161)	64,548	
723787-10-7	PIONEER NA T RES CO COM		09/30/2014	Various	11/18/2014	Various	10,995.000	1,985,730	1,825,852	1,985,730			31,320	(31,320)			(159,878)	(159,878)	880	
726503-10-5	PLAINS ALL AMER PIPELINE LP		06/19/2014	Various	11/18/2014	Various	72,648.000	4,027,154	3,913,332	4,027,154							(113,821)	(113,821)	112,237	
69351T-10-6	PPL CORP		09/30/2014	Various	11/18/2014	Various	29,718.000	989,478	1,060,324	975,939			28,150	(28,150)			84,385	84,385	22,140	
742962-10-3	PRIVATEBANCORP INC.		11/26/2014	STOCK DIV.	12/12/2014	GOLDMAN, SACHS & CO.	17,776.000	578,431	564,755	578,431							(13,676)	(13,676)		
743606-10-5	PROSPERITY BANCSHARES INC		02/14/2014	GOLDMAN, SACHS & CO.	06/12/2014	Various	11,843.000	750,737	721,957	750,737							(28,780)	(28,780)	3,404	
F7607Z-16-5	PUBLICIS GROUPE	D	06/30/2014	Various	07/15/2014	Various	4,916.000	449,252	395,040	416,902			32,350	(32,350)		(692)	(21,170)	(21,862)	6,256	
N72482-10-7	QIAGEN N V	E	09/30/2014	Various	10/02/2014	Various	15,893.000	367,173	357,645	361,884			5,290	(5,290)			(4,239)	(4,239)		

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
747525-10-3	QUALCOMM INC		09/30/2014	Various	11/18/2014	Various	79,639.000	6,138,785	6,166,550	6,072,876			118,874	(118,874)			93,674	93,674	36,639	
74834L-10-0	QUEST DIAGNOSTICS INC		06/18/2014	Various	11/18/2014	Various	65,058.000	3,662,942	4,115,512	3,662,942							452,570	452,570	47,014	
75508B-10-4	RAYONIER ADVANCED MATERIALS		09/30/2014	Various	10/15/2014	Various	136,921.000	5,599,678	4,179,853	4,974,503			625,175	(625,175)			(794,650)	(794,650)	9,584	
755111-50-7	RAYTHEON COMPANY		06/18/2014	Various	11/18/2014	Various	22,959.000	2,185,727	2,362,771	2,185,727							177,044	177,044	34,155	
F77098-10-5	RENAULT SA COMMON STOCK	D	10/30/2014	Various	11/18/2014	Various	1,758.000	127,677	132,488	127,677			29,074	(29,074)		(910)	5,722	4,811		
F7782J-36-6	REXEL S.A.	D	02/07/2014	GS ALGOS	05/27/2014	Various	12,476.000	327,472	313,438	327,472						2,527	(16,561)	(14,034)		
762760-10-6	RICE ENERGY INC		09/30/2014	Various	11/18/2014	Various	154,124.000	4,036,471	4,078,546	3,916,097			120,374	(120,374)			162,449	162,449		
G75754-10-4	RIO TINTO CMN STK	D	09/30/2014	Various	09/30/2014	Various	1,336.000	69,892	76,127	69,892			25,120	(25,120)		510	5,725	6,235	2,709	
767754-10-4	RITE AID CORP.		09/30/2014	Various	10/02/2014	Various	76,238.000	594,450	380,100	368,992			225,458	(225,458)			11,108	11,108		
773903-10-9	ROCKWELL AUTOMATION INC		09/30/2014	Various	10/02/2014	Various	19,413.000	2,440,158	2,104,876	2,133,100			307,058	(307,058)			(28,224)	(28,224)	14,901	
776696-10-6	ROPER CORP.		09/30/2014	Various	10/02/2014	Various	16,795.000	2,346,187	2,429,338	2,344,553			1,634	(1,634)			84,785	84,785	3,359	
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	02/07/2014	DEUTSCHE BANK AG	07/30/2014	MORGAN STANLEY	4,789.000	254,678	254,853	254,678							175	175		
X7568G-11-5	SANITEC CORPORATION	D	09/30/2014	Various	11/18/2014	Various	34,994.000	398,880	466,561	337,152			61,728	(61,728)		(35,574)	164,983	129,409		
F5548N-10-1	SANOFI S.A.	D	09/15/2014	Various	10/28/2014	Various	14,470.000	1,465,415	1,445,189	1,465,338			77	(77)		(62,664)	42,515	(20,149)	19,714	
S48341-08-5	SCHNEIDER ELECTRIC	D	10/03/2014	Various	11/18/2014	Various	1,968.000	161,651	178,792	167,204			695	(695)		(1,728)	13,316	11,588	1,812	
G7945M-10-7	SEAGATE TECHNOLOGY	E	06/03/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	28,462.000	1,472,440	1,558,348	1,472,440							85,909	85,909	20,798	
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	13,377.000	1,758,206	1,786,209	1,757,614			592	(592)		(21,458)	50,052	28,594		
G80797-10-6	SIG PLC	D	09/30/2014	Various	11/18/2014	Various	101,454.000	334,028	238,375	274,009			60,020	(60,020)		(12,708)	(22,926)	(35,634)	6,046	
83088M-10-2	SKYWORKS SOLUTIONS INC		02/03/2014	Various	07/10/2014	Various	106,500.000	3,238,332	4,414,497	3,238,332							1,176,165	1,176,165	5,445	
832696-40-5	SMUCKER J M CO COM NEW		09/30/2014	Various	10/02/2014	Various	15,162.000	1,493,519	1,472,869	1,478,860			14,659	(14,659)			(5,990)	(5,990)	15,990	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/30/2014	Various	09/17/2014	Various	11,716.000	692,869	623,249	613,647			79,222	(79,222)		(29,868)	39,470	9,602	9,337	
844741-10-8	SOUTHWEST AIRLINES CO		06/03/2014	Various	10/02/2014	JPMORGAN CHASE & CO.	51,257.000	1,283,687	1,690,418	1,283,687							406,731	406,731	5,260	
847560-10-9	SPECTRA ENERGY CORP		09/30/2014	Various	11/18/2014	Various	30,867.000	1,218,818	1,189,961	1,211,638			11,696	(11,696)			(21,677)	(21,677)	23,506	
854502-10-1	STANLEY BLACK & DECKER INC		06/17/2014	Various	10/03/2014	GOLDMAN, SACHS & CO.	27,990.000	2,395,352	2,439,617	2,395,352							44,265	44,265	19,471	
856190-10-3	STATE BANK FINANCIAL CORP		07/23/2014	GOLDMAN, SACHS & CO.	09/24/2014	FIG Partners LLC	4,433.000	71,996	73,320	71,996							1,324	1,324	177	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		09/30/2014	Various	11/18/2014	Various	156,209.000	7,314,656	7,602,475	7,302,156			12,500	(12,500)			300,320	300,320	77,733	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/30/2014	Various	11/18/2014	Various	13,758.000	363,367	317,634	328,471			39,137	(39,137)		(29,237)	18,400	(10,837)	1,308	
H8431B-10-9	SWISS RE LTD	D	02/07/2014	GS ALGOS	03/07/2014	CITIGROUP GLOBAL MARKETS	4,874.000	436,781	452,165	436,781						9,398	5,985	15,383		
871829-10-7	SYSCO CORP		06/18/2014	Various	11/18/2014	Various	75,907.000	2,749,788	2,940,804	2,749,788							191,016	191,016	52,183	
87612E-10-6	TARGET CORP		06/19/2014	Various	11/18/2014	Various	76,594.000	4,457,084	4,921,698	4,457,084							464,614	464,614	81,875	
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	02/07/2014	GS ALGOS	04/17/2014	Various	156,815.000	304,061	293,626	304,061						6,693	(17,127)	(10,435)	939	
H84989-10-4	TE CONNECTIVITY LTD	E	09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	25,279.000	1,504,986	1,378,650	1,397,676			107,310	(107,310)			(19,026)	(19,026)	12,122	
T92778-10-8	TELECOM ITALIA EURO.55	D	02/07/2014	GS ALGOS	05/20/2014	MS PASSPORT	341,680.000	400,079	398,869	400,079						2,679	(3,890)	(1,211)		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	02/07/2014	GS ALGOS	03/28/2014	Various	33,901.000	276,321	266,994	276,321						4,855	(14,181)	(9,326)		
88033G-40-7	TENET HEALTHCARE CORP		06/06/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	10,115.000	499,543	573,160	499,543							73,617	73,617		
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	08/12/2014	Various	09/23/2014	UNION BANK OF SWITZERLAND	222,440.000	915,582	709,924	915,582						(23,691)	(181,967)	(205,658)		
881609-10-1	TESORO CORP		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	69,207.000	3,693,027	5,045,632	3,693,027							1,352,606	1,352,606	45,872	
F9156M-10-8	THALES S.A.	D	09/30/2014	Various	11/18/2014	Various	6,762.000	434,645	351,041	360,262			74,383	(74,383)		(28,474)	19,253	(9,221)	5,210	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/06/2014	CITIGROUP GLOBAL MARKETS	10/02/2014	CITIGROUP GLOBAL MARKETS	3,081.000	367,878	369,398	367,878							1,520	1,520	924	
887228-10-4	TIME INC		06/09/2014	DISTRIBUTION	10/02/2014	Various	8,638.520	192,316	199,403	192,316							7,087	7,087		
887317-30-3	TIME WARNER INC		09/30/2014	Various	11/14/2014	Various	101,872.000	7,386,201	7,730,861	7,188,837			216,189	(216,189)			542,025	542,025	53,949	
F92124-10-0	TOTAL SA EUR 2.5	D	08/13/2014	TRANSFER	11/18/2014	CREDIT SUISSE	6,355.000	409,735	368,116	409,735						(26,143)	(15,476)	(41,619)	4,183	
H8817H-10-0	TRANSOCEAN INC	F	10/07/2014	Various	11/28/2014	Various	128,600.000	4,061,074	3,227,412	4,061,074							(833,661)	(833,661)	96,450	
89417E-10-9	TRAVELERS COS INC		05/16/2014	Various	11/18/2014	Various	46,749.000	4,160,620	4,607,466	4,160,620							446,846	446,846	57,445	
896047-50-3	TRIBUNE MEDIA CL A ORD		09/30/2014	Various	12/03/2014	Various	12,750.000	1,061,905	850,840	907,813			154,092	(154,092)			(56,973)	(56,973)		
896082-10-4	TRIBUNE PUBLISHING CO		09/30/2014	Various	11/20/2014	Various	4,250.000	92,367	83,925	85,765			6,602	(6,602)			(1,840)	(1,840)	744	
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		09/30/2014	Various	10/02/2014	Various	53,715.000	2,364,012	2,330,839	2,340,641			23,371	(23,371)			(9,802)	(9,802)	13,086	
902494-10-3	TYSON FOODS INC CLASS A		09/30/2014	GOLDMAN, SACHS & CO.	10/02/2014	Various	33,651.000	1,438,095	1,372,732	1,324,840			113,256	(113,256)			47,892	47,892	4,143	
H89231-33-8	UBS AG CHF0.1	D	02/07/2014	Various	04/11/2014	Various	24,627.000	500,898	494,304	500,898						14,135	(20,729)	(6,594)		
H892UH-65-5	UBS N LINIE AG	D	11/19/2014	CREDIT SUISSE	11/28/2014	EXCHANGE	62,354.000	1,090,896	1,085,287	1,090,896						(5,586)	(24)	(5,610)		
T960AS-10-1	Unicredit	D	10/21/2014	Various	11/18/2014	Various	41,983.000	319,991	327,679	319,991			2,742	(2,742)		(1,776)	9,465	7,688	724	
907818-10-8	UNION PACIFIC CORP		06/02/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	16,268.000	1,595,771	1,729,452	1,595,771							133,681	133,681	15,536	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/30/2014	Various	11/18/2014	Various	42,896.000	4,259,501	4,413,260	4,199,762			61,196	(61,196)			213,497	213,497	78,138	

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
912909-10-8	UNITED STATES STEEL CORP		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	49,247.000	1,281,350	1,763,176	1,281,350							481,826	481,826	6,337	
913017-10-9	UNITED TECHNOLOGIES CORP		09/30/2014	Various	11/18/2014	Various	41,868.000	4,869,334	4,434,215	4,421,261			458,768	(458,768)			12,954	12,954	47,342	
91529Y-10-6	UNUM GROUP		09/30/2014	JPMORGAN CHASE & CO.	10/02/2014	Various	45,781.000	1,552,489	1,541,533	1,551,733			756	(756)			(10,200)	(10,200)	7,554	
91913Y-10-0	VALERO ENERGY CORP		09/30/2014	Various	11/18/2014	Various	158,581.000	8,008,437	7,742,211	7,738,297			416,083	(416,083)			3,914	3,914	70,439	
S00895-60-7	VERIZON COMMUNICATIONS INC.		02/24/2014	DISTRIBUTION	03/05/2014	Various	8,276.770	373,343	386,931	373,343							13,588	13,588		
92553P-20-1	VIACOM INC NEW CL B		09/30/2014	Various	10/02/2014	Various	17,948.000	1,527,465	1,332,633	1,380,919			146,546	(146,546)			(48,286)	(48,286)	11,846	
F97982-10-6	VIVENDI EUR5.50	D	06/30/2014	Various	07/14/2014	Various	24,477.000	670,056	590,541	598,872			71,185	(71,185)		(2,927)	(5,404)	(8,331)		
928563-40-2	VM WARE INC		06/30/2014	Various	07/11/2014	Various	33,000.000	3,378,044	3,136,753	3,194,730			183,314	(183,314)			(57,977)	(57,977)		
BAS07N-FE-3	VODAFONE	R	02/27/2014	DIRECT	03/24/2014	WRITE OFF OF INVESTMENT	668,694.000													
G93882-19-2	VODAFONE GROUP PLC	D	06/30/2014	Various	08/08/2014	Various	465,081.180	2,050,340	1,530,185	1,584,848			465,493	(465,493)		12,766	(67,429)	(54,662)	50,369	
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	02/26/2014	Various	02/26/2014	Various	171,657.820	1,149,232	1,165,169	1,149,232	(66,116)			(66,116)		15,937		15,937		
931422-10-9	WALGREEN CO		11/18/2014	Various	12/31/2014	Various	21,534.000	1,516,274	1,390,201	1,391,677			124,597	(124,597)			(1,476)	(1,476)	2,678	
931142-10-3	WAL-MART STORES		09/30/2014	Various	11/18/2014	Various	29,889.000	2,267,669	2,460,423	2,262,977			8,746	(8,746)			197,446	197,446	27,098	
94106L-10-9	WASTE MGMT INC DEL		05/16/2014	Various	11/18/2014	Various	53,052.000	2,286,933	2,592,907	2,286,933							305,974	305,974	48,471	
94973V-10-7	WELLPOINT INC		11/18/2014	CREDIT SUISSE	12/03/2014	EXCHANGE	4,967.000	641,929	641,915	641,929							(14)	(14)	2,173	
960413-10-2	WESTLAKE CHEMICAL CORP		06/20/2014	Various	11/18/2014	Various	171,444.000	11,482,483	13,719,683	11,475,050			7,432	(7,432)			2,244,632	2,244,632	41,236	
96950F-10-4	WILLIAMS PARTNERS LP		06/19/2014	TRANSFER	11/18/2014	CREDIT SUISSE	31,458.000	1,611,387	1,642,238	1,611,387							30,851	30,851	76,217	
976657-10-6	WISCONSIN ENERGY		09/30/2014	Various	11/18/2014	Various	83,017.000	3,760,311	3,994,156	3,569,731			190,580	(190,580)			424,425	424,425	74,617	
984121-10-3	XEROX CORP COM		06/17/2014	Various	10/02/2014	GOLDMAN, SACHS & CO.	193,050.000	2,363,451	2,513,458	2,363,451							150,006	150,006	24,131	
983919-10-1	XILINX INC COM		06/30/2014	GOLDMAN, SACHS & CO.	07/10/2014	Various	49,000.000	2,690,477	2,375,035	2,318,190			372,287	(372,287)			56,845	56,845	14,210	
G98290-10-2	XL GROUP PLC	R	06/03/2014	GOLDMAN, SACHS & CO.	10/02/2014	GOLDMAN, SACHS & CO.	47,117.000	1,520,377	1,562,103	1,520,377							41,726	41,726	15,077	
984332-10-6	YAHOO INC COM		09/19/2014	CITIGROUP GLOBAL MARKETS	12/09/2014	Various	22,500.000	906,131	1,058,239	906,131							152,109	152,109		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	04/29/2014	Various	11/18/2014	Various	115.000	33,053	80,648	76,127						(1,457)	5,978	4,521		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								570,857,534	590,581,989	557,074,085	(65,681)		14,907,813	(14,973,494)	(437)	(955,851)	34,463,754	33,507,903	4,996,182	
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		09/30/2014	STOCK DIV.	10/29/2014	Various	16,045.910	386,546	367,036	370,660			15,885	(15,885)			(3,625)	(3,625)		
464287-20-0	ISHARES CORE S&P 500 ETF		10/29/2014	TRANSFER	11/18/2014	CREDIT SUISSE	711,550.000	131,846,869	146,816,957	131,846,869							14,970,088	14,970,088	1,313,010	
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF		09/30/2014	Various	11/18/2014	Various	300,000.000	19,395,000	19,114,828	18,780,000			615,000	(615,000)			334,828	334,828	411,510	
9299999. Subtotal - Common Stocks - Mutual Funds								151,628,415	166,298,821	150,997,530			630,885	(630,885)			15,301,291	15,301,291	1,724,520	
9799998. Total - Common Stocks								722,485,949	756,880,810	708,071,615	(65,681)		15,538,698	(15,604,380)	(437)	(955,851)	49,765,045	48,809,194	6,720,702	
9899999. Total - Preferred and Common Stocks								728,192,295	762,618,537	713,777,961	(65,681)		15,538,698	(15,604,380)	(437)	(950,120)	49,790,696	48,840,575	6,720,702	
9999999 - Totals								2,048,799,770	2,086,258,306	2,034,131,609	(65,681)	(117,732)	15,674,793	(15,858,207)	(437)	(950,120)	53,076,817	52,126,697	15,887,034	3,892,945

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY		10773	2CIB1	NO			100,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY		70866	2CIB1	NO		10,740,445	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		70874	2CIB1	NO		562,113,996	100,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		61808	2CIB1	NO		11,677,258	110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY		64831	2CIB1	NO		9,728,319	300,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							594,260,018	XXX	XXX
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			2CIB3			1,034,073	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			2CIB3			17,230,393	1,000.000	100.0
02001@-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO			2CIB3			225,066	20,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							18,489,531	XXX	XXX
1899999. Total Common Stocks							612,749,549	XXX	XXX
1999999 - Totals							612,749,549	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
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL	C		11/05/2014	NOMURA SECURITIES INTERNATIONAL INC	02/05/2015	23,999,510		784			24,000,000	23,998,726			0.000	0.021	NA		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							23,999,510		784			24,000,000	23,998,726			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							23,999,510		784			24,000,000	23,998,726			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	4,950	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																XXX	XXX	XXX	4,950	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX	4,950	
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							23,999,510		784			24,000,000	23,998,726			XXX	XXX	XXX	4,950	
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							23,999,510		784			24,000,000	23,998,726			XXX	XXX	XXX	4,950	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/11/2014	DIRECT	XXX	10,719						10,719			0.010	0.020	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							10,719					XXX	10,719			XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/26/2014	DIRECT	XXX	4,232,049						4,232,049	118		0.000	0.070	NA	445	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/31/2014	DIRECT	XXX	14,001,915						14,001,915	162		0.000	0.080	NA		
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/11/2014	DIRECT	XXX	14,425						14,425	1		0.000	0.020	NA		
09248U-61-9	TREASURY TEMP FUND			12/11/2014	DIRECT	XXX	24,664						24,664	2		0.000	0.073	NA		
8999999. Subtotal - Class One Money Market Mutual Funds							18,273,053					XXX	18,273,053	282		XXX	XXX	XXX	445	
9199999 - Totals							42,283,282		784			XXX	42,282,498	282		XXX	XXX	XXX	5,395	

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)
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	60		1,825.00		578,400	832,200	1,410,600		1,410,600			832,200				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	60		1,850.00		501,000	762,600	1,263,600		1,263,600			762,600				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	40		1,775.00		508,800	629,200	1,138,000		1,138,000			629,200				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	03/20/2015	125		1,775.00		1,818,750	1,806,250	3,625,000		3,625,000			1,806,250				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	03/20/2015	120		1,775.00		2,163,600	1,316,400	3,480,000		3,480,000			1,316,400				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2014	06/19/2015	350		1,825.00		7,000,000	2,044,000	9,044,000		9,044,000			2,044,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	09/18/2015	370		1,900.00		4,421,500	3,474,300	7,895,800		7,895,800			3,474,300				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	06/19/2015	50		1,800.00		797,500	601,500	1,399,000		1,399,000			601,500				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2014	09/18/2015	75		1,850.00		1,216,500	673,500	1,890,000		1,890,000			673,500				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2014	01/16/2015	200		1,800.00		4,840,000	356,000	5,196,000		5,196,000			356,000				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2014	09/18/2015	115		1,825.00		2,978,500	148,350	3,126,850		3,126,850			148,350				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2014	09/18/2015	135		1,875.00		3,199,500	(60,750)	3,138,750		3,138,750			(60,750)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/23/2014	12/18/2015	225		1,900.00		5,535,000	(402,750)	5,132,250		5,132,250			(402,750)				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	12/18/2015	50		1,900.00		1,165,000	(24,500)	1,140,500		1,140,500			(24,500)				100/100
CALL OPTION on EQUITY FEB15 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	02/20/2015	150		1,675.00		5,980,500		5,980,500		5,980,500							100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											42,704,550	12,156,300	54,860,850	XXX	54,860,850			12,156,300			XXX	XXX
PUT OPTION on EQUITY MAR15 SPX P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/24/2014	03/20/2015	40		1,900.00		254,800	(156,800)	98,000		98,000			(156,800)				100/100
PUT OPTION on EQUITY JAN15 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2014	01/16/2015	50		1,975.00		41,500	1,000	42,500		42,500			1,000				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											296,300	(155,800)	140,500	XXX	140,500			(155,800)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											43,000,850	12,000,500	55,001,350	XXX	55,001,350			12,000,500			XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		31,542	139,252		139,252	(134,963)						0001
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		2,628	11,604		11,604	(11,247)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		19,755	105,670		105,670	(101,015)						0001
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		1,463	7,827		7,827	(7,483)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		9,359	46,778		46,778	(37,804)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		780	3,898		3,898	(3,150)						0001
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		5,144	28,851		28,851	(31,897)						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)
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		3,323	22,720		22,720	(24,531)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		554	3,787		3,787	(4,088)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		7,096	38,723		38,723	(55,492)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018		200,000	0.87	9,091		1,290	7,041		7,041	(10,089)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067		3,988	33,072		33,072	(33,569)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267		997	8,268		8,268	(8,392)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250		2,250	25,476		25,476	(28,691)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750		321	3,639		3,639	(4,099)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844		1,049	27,647		27,647	(44,619)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531		95	2,513		2,513	(4,056)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		59	18,056		18,056	(29,248)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		8	2,407		2,407	(3,900)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		13	9,524		9,524	(15,589)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		306	9,211		9,211	(12,281)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167		306	9,211		9,211	(12,281)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889		408	12,281		12,281	(16,374)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		27	3,178		3,178	(4,442)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		81	9,533		9,533	(13,326)						0001
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		81	9,533		9,533	(13,326)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65		16,000		6,437		6,437	(9,563)						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)
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65		24,000		9,656		9,656	(14,344)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65		8,000		3,219		3,219	(4,781)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70		22,840		13,290		13,290	(9,550)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70		34,260		19,935		19,935	(14,325)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78		20,923		13,588		13,588	(7,335)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78		31,385		20,382		20,382	(11,002)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59		14,357		12,842		12,842	(1,515)						0001
BAS09XL69 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59		38,286		34,245		34,245	(4,041)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		800,000	2.03	58,082			958		958	(7,411)						0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016		3,400,000	2.03	246,849			4,073		4,073	(31,498)						0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/21/2010	03/15/2015		2,100,000	2.67	151,251						(250)						0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/21/2010	03/15/2015		2,000,000	2.67	144,048						(238)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		1,700,000	2.50	127,182			132		132	(9,354)						0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016		9,300,000	2.50	695,763			723		723	(51,171)						0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		3,200,000	2.19	235,673						(15,356)						0001
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2011	11/15/2015		9,700,000	2.19	714,382						(46,547)						0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015		1,800,000	2.13	134,047						(10,456)						0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/14/2011	12/15/2015		6,700,000	2.13	498,953						(38,920)						0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		1,700,000	2.26	112,356						(2,201)						0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		3,550,000	2.26	234,625						(4,597)						0001

SCHEDULE DB - PART A - SECTION 1

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

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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)
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/17/2010	05/15/2015		650,000	2.26	42,959						(842)						0001
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		2,000,000	2.46	144,852						(989)						0001
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2010	04/15/2015		3,800,000	2.46	275,219						(1,878)						0001
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	02/17/2010	01/15/2015		1,600,000	2.67	121,365												0001
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	02/17/2010	01/15/2015		1,100,000	2.67	83,438												0001
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015		1,300,000	2.61	94,699						(44)						0001
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/17/2010	02/15/2015		900,000	2.61	65,561						(30)						0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		1,200,000	1.71	74,595		113	188		188	(7,102)						0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/16/2010	08/15/2015		2,500,000	1.71	155,405		236	391		391	(14,797)						0001
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		1,300,000	1.41	77,212		5,659	4,544		4,544	(11,174)						0001
BRSCMBGU2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	10/14/2010	09/15/2015		2,000,000	1.41	118,788		8,707	6,991		6,991	(17,190)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		1,100,000	1.84	77,902			2,820		2,820	(12,762)						0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016		4,900,000	1.84	347,016			12,563		12,563	(56,847)						0001
BRSCMBH07 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/12/2010	07/15/2015		2,900,000	1.66	168,881		1,030	1,200		1,200	(15,296)						0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		2,000,000	1.94	127,004						(7,532)						0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		3,550,000	1.94	225,433						(13,369)						0001
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/16/2010	07/15/2015		350,000	1.94	22,226						(1,318)						0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		1,500,000	2.56	110,727						(6,348)						0001
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016		4,000,000	2.56	295,273						(16,928)						0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		1,300,000	2.20	95,613			157		157	(8,804)						0001

SCHEDULE DB - PART A - SECTION 1

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

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BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016		4,900,000	2.20	360,387			593		593	(33,185)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		1,400,000	1.84	100,662			4,192		4,192	(17,274)						0001
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016		4,800,000	1.84	345,128			14,373		14,373	(59,224)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		2,900,000	1.29	169,335		10,634	29,319		29,319	(50,847)						0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016		1,400,000	1.29	81,748		5,134	14,154		14,154	(24,547)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		1,000,000	1.11	48,192		5,684	13,648		13,648	(20,500)						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016		3,200,000	1.11	154,214		18,188	43,674		43,674	(65,599)						0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		500,000	1.29	22,000		2,784	6,439		6,439	(9,745)						0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016		1,700,000	1.29	74,800		9,467	21,892		21,892	(33,134)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		400,000	1.29	18,160		1,425	5,029		5,029	(7,975)						0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016		600,000	1.29	27,240		2,137	7,544		7,544	(11,962)						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		751	4,053		4,053	(5,910)						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016		300,000	1.29	13,980		751	4,053		4,053	(5,910)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		500,000	1.11	23,200		2,656	8,742		8,742	(11,794)						0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016		300,000	1.11	13,920		1,594	5,245		5,245	(7,076)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		1,727	5,751		5,751	(4,675)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		2,303	7,668		7,668	(6,233)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		589	3,720		3,720	(6,045)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		589	3,720		3,720	(6,045)						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		700,000	1.12	32,813		3,103	14,599		14,599	(18,664)						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)
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		4,877	22,941		22,941	(29,329)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		700,000	1.10	30,940		2,942	15,862		15,862	(19,614)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840		841	4,532		4,532	(5,604)						0001
BRSFOMEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		800,000	1.00	31,238		3,576	20,871		20,871	(22,876)						0001
BRSFOMEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714		1,341	7,827		7,827	(8,579)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,100,000	0.86	41,974		7,595	33,929		33,929	(33,601)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,000,000	0.86	38,158		6,904	30,845		30,845	(30,547)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/15/2012	07/15/2017		1,300,000	0.98	58,240		8,797	38,187		38,187	(42,277)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/15/2012	07/15/2017		400,000	0.98	17,920		2,707	11,750		11,750	(13,008)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		2,700,000	0.82	122,062		23,176	93,184		93,184	(99,023)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		3,434	13,805		13,805	(14,670)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		30,226	109,107		109,107	(108,235)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		2,085	7,525		7,525	(7,465)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										9,049,636	210,051	276,686	1,396,811	XXX	1,396,811	(1,994,828)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										9,049,636	210,051	276,686	1,396,811	XXX	1,396,811	(1,994,828)					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											42,704,550	12,156,300	54,860,850	XXX	54,860,850			12,156,300			XXX	XXX
0379999. Total Purchased Options - Put Options											296,300	(155,800)	140,500	XXX	140,500			(155,800)			XXX	XXX
0389999. Total Purchased Options - Caps										9,049,636	210,051	276,686	1,396,811	XXX	1,396,811	(1,994,828)					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										9,049,636	43,210,901	12,277,186	56,398,161	XXX	56,398,161	(1,994,828)		12,000,500			XXX	XXX
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/19/2014	01/16/2015	70		1,875.00		(494,200)	(809,200)	(1,303,400)		(1,303,400)			(809,200)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2014	01/16/2015	30		1,900.00		(180,000)	(306,000)	(486,000)		(486,000)			(306,000)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2014	01/16/2015	30		1,925.00		(150,000)	(263,700)	(413,700)		(413,700)			(263,700)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/23/2014	01/16/2015	30		1,950.00		(123,000)	(220,200)	(343,200)		(343,200)			(220,200)				100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		05/16/2014	03/20/2015	125		2,025.00		(293,750)	(673,750)	(967,500)		(967,500)			(673,750)				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		05/30/2014	03/20/2015	120		2,025.00		(451,200)	(477,600)	(928,800)		(928,800)			(477,600)				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		07/23/2014	06/19/2015	350		2,125.00		(1,158,500)	(556,500)	(1,715,000)		(1,715,000)			(556,500)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		10/13/2014	09/18/2015	370		2,150.00		(814,000)	(1,394,900)	(2,208,900)		(2,208,900)			(1,394,900)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		11/18/2014	09/18/2015	115		2,150.00		(621,000)	(65,550)	(686,550)		(686,550)			(65,550)				100/100
CALL OPTION on EQUITY JUN15 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		10/13/2014	06/19/2015	50		2,075.00		(127,500)	(245,000)	(372,500)		(372,500)			(245,000)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		10/21/2014	09/18/2015	75		2,125.00		(232,500)	(300,750)	(533,250)		(533,250)			(300,750)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		11/17/2014	01/16/2015	200		1,975.00		(1,670,000)	(160,000)	(1,830,000)		(1,830,000)			(160,000)				100/100
CALL OPTION on EQUITY SEP15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		12/05/2014	09/18/2015	135		2,200.00		(560,250)	14,850	(545,400)		(545,400)			14,850				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		12/23/2014	12/18/2015	225		2,200.00		(1,473,750)	177,750	(1,296,000)		(1,296,000)			177,750				100/100
CALL OPTION on EQUITY DEC15 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		12/31/2014	12/18/2015	50		2,250.00		(206,250)		(206,250)		(206,250)							100/100
CALL OPTION on EQUITY FEB15 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE		12/31/2014	02/20/2015	150		2,000.00		(1,428,000)	29,250	(1,398,750)		(1,398,750)			29,250				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(9,983,900)	(5,251,300)	(15,235,200)	XXX	(15,235,200)			(5,251,300)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective												(9,983,900)	(5,251,300)	(15,235,200)	XXX	(15,235,200)			(5,251,300)			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												(9,983,900)	(5,251,300)	(15,235,200)	XXX	(15,235,200)			(5,251,300)			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												(9,983,900)	(5,251,300)	(15,235,200)	XXX	(15,235,200)			(5,251,300)			XXX	XXX
CURRENCY BRSCQLR91 PAY NZD / RECEIVE USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			49,302	(1,221,796)		(888,703)		595,176			45,330		100/100
CURRENCY BRSCQLW61 PAY AUD / RECEIVE USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			331,650	(2,388,550)		458,933		3,019,620			252,101		100/100
CURRENCY BRSCQM5F9 PAY AUD / RECEIVE USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			166,205	(619,656)		(462,251)		990,082			29,260		100/100
CURRENCY BRSCQV9R9 PAY GBP / RECEIVE USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			158,022	1,725,663		1,972,490		873,002			89,982		100/100
CURRENCY BRSCQVJM9 PAY CAD / RECEIVE USD	C58646#AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			115,337	565,780		1,182,738		1,633,905			174,856		100/100
CURRENCY BRSCVHNN7 PAY EUR / RECEIVE USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/10/2006	03/01/2016		51,000,000	USD 5.920%(EUR 4.485%)			540,985	(772,407)		(372,380)		7,183,161			275,485		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange													1,361,501	(2,710,965)	XXX	1,890,827		14,294,946			867,015	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective													1,361,501	(2,710,965)	XXX	1,890,827		14,294,946			867,015	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			1,658,072	296,590		296,590	(3,690,274)				586,455		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate													1,658,072	296,590	XXX	296,590	(3,690,274)				586,455	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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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 CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(66,346)	(233,961)		(233,961)	89		35,043			3FE	0003
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(65,965)	(233,961)		(233,961)	(291)		35,423			3FE	0003
CDS SINGLE SWAP SCDS - UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	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	0003
CDS SINGLE SWAP CDS (FCX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/30/2014	09/20/2019		5,000,000	credit event/(1.0000)		21,385	(30,660)	229,278		229,278	209,941		(2,049)			2FE	0003
CDS SINGLE SWAP CDS (AA)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2014	09/20/2019		5,000,000	credit event/(1.0000)		100,577	(38,246)	137,085		137,085	46,143		(9,635)			3FE	0003
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/12/2014	12/20/2019		3,000,000	credit event/(1.0000)		(65,402)	(21,152)	(65,354)		(65,354)	(1,660)		1,709			2FE	0003
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(26,996)	(4,137)		(4,137)	25,047		(6,718)			3FE	0003
CDS CS3276181 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	0003
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(137,860)	(39,489)		(39,489)	70,054		(36,471)			2FE	0003
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(262,454)	(13,154)		(13,154)	229,114		(171,204)			3FE	0003
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(13,549)	(1,945)		(1,945)	6,318		(8,986)			3FE	0003
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(420,616)	(184,241)		(184,241)	311,512		(268,533)			1FE	0003
CDS CS3498892 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	0003
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(81,997)	(36,409)		(36,409)	142,980		19,392			3FE	0003
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(89,791)	18,622		18,622	251,181		11,598			4FE	0003
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(55,104)	(38,476)		(38,476)	1,265		(24,687)			3FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										2,331,670	56,560	(1,486,542)	(710,636)	XXX	(710,636)	1,320,751		(461,479)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										2,331,670	56,560	171,531	(414,045)	XXX	(414,045)	(2,369,523)		(461,479)		586,455	XXX	XXX
CDS CN9297281 ON FTD BASKET -MUNI (FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security- (40052VAA2, 4581X0BQ0, 68268NAJ2, 883556AZ5 & 91731KAA8)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			709,722			(8,771,088)					100,000,000	1FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4- CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security (081437AH8, 202795HZ6, 548661CT2, 85590AAP9 & 25468PCP9)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		715,670	409,708		1,542,400			(95,441)		80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		1,425,392	409,708	XXX	(7,228,688)			(95,441)		180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		1,425,392	409,708	XXX	(7,228,688)			(95,441)		180,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												1,658,072	296,590	XXX	296,590	(3,690,274)				586,455	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1169999. Total Swaps - Credit Default										2,896,784	56,560	(61,150)	(300,928)	XXX	(7,939,324)	1,320,751		(556,920)		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												1,361,501	(2,710,965)	XXX	1,890,827		14,294,946			867,015	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										2,896,784	56,560	2,958,423	(2,715,303)	XXX	(5,751,906)	(2,369,523)	14,294,946	(556,920)		181,453,470	XXX	XXX
BAS0A8PD3 (0.8205 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/23/2014	02/27/2015		41,435,800	(0.8205 EUR) / 1 USD				273,200		273,200		273,200			82,587		0004
BAS09WFG6 (6.1855 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2014	01/20/2015		23,076,227	(6.1855 CNH) / 1 USD				147,792		147,792		147,792			27,009		0005
BAS0A00Y1 (0.9575 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2014	02/27/2015		7,832,972	(0.9575 CHF) / 1 USD				277,958		277,958		277,958			15,612		0005
BAS0A05S9 (1,084.9 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/04/2014	02/27/2015		13,228,869	(1,084.9 KRW) / 1 USD				119,116		119,116		119,116			26,367		0005
1229999. Subtotal - Forwards - Hedging Other													818,066	XXX	818,066		818,066			151,575	XXX	XXX
1269999. Subtotal - Forwards													818,066	XXX	818,066		818,066			151,575	XXX	XXX
1399999. Subtotal - Hedging Effective											33,016,950	8,110,701	37,055,185	XXX	41,656,977		14,294,946	6,749,200		867,015	XXX	XXX
1409999. Subtotal - Hedging Other										11,381,306	266,610	448,217	1,800,831	XXX	1,800,831	(4,364,351)	818,066	(461,479)		738,030	XXX	XXX
1419999. Subtotal - Replication										565,114		1,425,392	409,708	XXX	(7,228,688)			(95,441)		180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										11,946,420	33,283,560	9,984,309	39,265,724	XXX	36,229,121	(4,364,351)	15,113,012	6,192,280		181,605,045	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	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0003	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.
0004	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.
0005	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)
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2013	01/03/2014	01/02/2014	SALE		1,000,000	S&P 500	10,800		43,700	(22,848)	43,700				(22,848)				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2013	01/03/2014	01/02/2014	SALE		1,000,000	S&P 500	13,000		61,400	(23,039)	61,400				(23,039)				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2013	01/03/2014	01/02/2014	SALE		1,000,000	S&P 500	15,200		79,100	(22,290)	79,100				(22,290)				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2013	01/10/2014	01/09/2014	SALE		1,000,000	S&P 500	10,900		98,900	4,791	98,900				4,791				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2013	01/10/2014	01/09/2014	SALE		1,000,000	S&P 500	12,700		114,600	6,650	114,600				6,650				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/11/2013	01/10/2014	01/09/2014	SALE		1,000,000	S&P 500	14,800		130,200	8,460	130,200				8,460				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/18/2013	01/17/2014	01/15/2014	SALE		1,000,000	S&P 500	10,200		40,300	(17,485)	40,300				(17,485)				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/18/2013	01/17/2014	01/15/2014	SALE		1,000,000	S&P 500	12,100		56,300	(14,810)	56,300				(14,810)				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/18/2013	01/17/2014	01/15/2014	SALE		1,000,000	S&P 500	14,200		72,200	(12,222)	72,200				(12,222)				100/100
S&P500 INDEX 01/17/2014 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2013	01/17/2014	01/17/2014	EXERCISE	100		1,400.00	1,252,000		4,460,500		4,460,500								100/100
S&P500 INDEX 01/17/2014 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2013	01/17/2014	01/17/2014	EXERCISE	120		1,450.00	1,166,400		4,752,600	(1,200)	4,752,600				(1,200)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2013	01/17/2014	01/17/2014	EXERCISE	70		1,475.00	585,900		2,597,350	(700)	2,597,350				(700)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2013	01/17/2014	01/17/2014	EXERCISE	200		1,475.00	1,704,000		7,421,000	(2,000)	7,421,000				(2,000)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2013	01/17/2014	01/17/2014	EXERCISE	150		1,475.00	1,335,000		5,565,750	(1,500)	5,565,750				(1,500)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	01/17/2014	EXERCISE	30		1,475.00	316,200		1,113,150	(300)	1,113,150				(300)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	01/17/2014	EXERCISE	50		1,475.00	450,000		1,855,250	(500)	1,855,250				(500)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	01/17/2014	EXERCISE	115		1,500.00	886,650		3,979,575	(2,300)	3,979,575				(2,300)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/08/2013	01/17/2014	01/17/2014	EXERCISE	220		1,500.00	1,865,600		7,613,100	(4,400)	7,613,100				(4,400)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	01/17/2014	EXERCISE	60		1,500.00	540,000		2,076,300	(1,200)	2,076,300				(1,200)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	01/17/2014	EXERCISE	50		1,500.00	380,000		1,730,250	(1,000)	1,730,250				(1,000)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	01/17/2014	EXERCISE	100		1,500.00	994,000		3,460,500	(2,000)	3,460,500				(2,000)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	01/17/2014	EXERCISE	90		1,525.00	748,800		2,889,450	(2,700)	2,889,450				(2,700)				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/25/2013	01/24/2014	01/23/2014	SALE		1,000,000	S&P 500	11,600		32,500	7,766	32,500				7,766				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/25/2013	01/24/2014	01/23/2014	SALE		1,000,000	S&P 500	13,700		48,500	8,325	48,500				8,325				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/25/2013	01/24/2014	01/23/2014	SALE		1,000,000	S&P 500	15,900		63,500	7,222	63,500				7,222				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	02/05/2014	SALE	200		1,550.00	1,714,000		3,959,600	(1,927,400)	3,959,600				(1,927,400)				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/15/2013	02/14/2014	02/13/2014	SALE		1,000,000	S&P 500	11,700		50,134	33,852	50,134				33,852				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/15/2013	02/14/2014	02/13/2014	SALE		1,000,000	S&P 500	13,800		64,134	37,765	64,134				37,765				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/15/2013	02/14/2014	02/13/2014	SALE		1,000,000	S&P 500	15,900		76,134	39,012	76,134				39,012				100/100
CALL OPTION on EQUITY FEB14 SPX C @ 1835	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/20/2014	02/21/2014	02/21/2014	EXERCISE	1		1,835.00		430	684	254	684				254				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/12/2013	04/11/2014	02/25/2014	SALE		1,000,000	S&P 500	10,600		44,930	14,903	44,930				14,903				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/12/2013	04/11/2014	02/25/2014	SALE		1,000,000	S&P 500	15,400		62,941	18,304	62,941				18,304				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/12/2013	04/11/2014	02/25/2014	SALE		1,000,000	S&P 500	12,900		53,883	16,353	53,883				16,353				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	04/25/2014	02/25/2014	SALE		2,500,000	S&P 500	26,500		12,569	(19,641)	12,569				(19,641)				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	04/25/2014	02/25/2014	SALE		2,500,000	S&P 500	32,500		34,854	(15,659)	34,854				(15,659)				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	04/25/2014	02/25/2014	SALE		2,500,000	S&P 500	39,250		61,786	(9,207)	61,786				(9,207)				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/09/2014	02/25/2014	SALE		2,500,000	S&P 500	23,750		47,408	6,926	47,408				6,926				100/100

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)
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/09/2014	02/25/2014	SALE		2,500,000	S&P 500	28,500		67,682	12,927	67,682				12,927				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/09/2014	02/25/2014	SALE		2,500,000	S&P 500	34,000		89,199	18,904	89,199				18,904				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/23/2014	02/25/2014	SALE		2,500,000	S&P 500	19,500		22,361	10,542	22,361				10,542				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/23/2014	02/25/2014	SALE		2,500,000	S&P 500	23,750		39,894	15,642	39,894				15,642				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2013	05/23/2014	02/25/2014	SALE		2,500,000	S&P 500	28,250		56,585	19,225	56,585				19,225				100/100
S&P500 CLIQUET 06/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/14/2013	06/10/2014	02/25/2014	SALE		2,000,000	S&P 500	17,400		40,216	15,138	40,216				15,138				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/01/2013	02/28/2014	02/26/2014	SALE		1,000,000	S&P 500	10,500		5,021	(18,482)	5,021				(18,482)				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/01/2013	02/28/2014	02/26/2014	SALE		1,000,000	S&P 500	12,500		20,191	(16,536)	20,191				(16,536)				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/01/2013	02/28/2014	02/26/2014	SALE		1,000,000	S&P 500	14,800		35,413	(14,789)	35,413				(14,789)				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	03/07/2014	02/26/2014	SALE		1,000,000	S&P 500	10,800		36,489	10,772	36,489				10,772				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	03/07/2014	02/26/2014	SALE		1,000,000	S&P 500	12,900		49,144	15,660	49,144				15,660				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	03/07/2014	02/26/2014	SALE		1,000,000	S&P 500	15,200		60,208	18,193	60,208				18,193				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2013	03/14/2014	02/26/2014	SALE		1,000,000	S&P 500	10,900		46,281	37,077	46,281				37,077				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2013	03/14/2014	02/26/2014	SALE		1,000,000	S&P 500	13,000		58,229	43,526	58,229				43,526				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2013	03/14/2014	02/26/2014	SALE		1,000,000	S&P 500	15,300		68,425	47,119	68,425				47,119				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2013	04/04/2014	02/26/2014	SALE		1,000,000	S&P 500	10,700		8,460	(17,759)	8,460				(17,759)				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2013	04/04/2014	02/26/2014	SALE		1,000,000	S&P 500	12,700		18,755	(18,259)	18,755				(18,259)				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2013	04/04/2014	02/26/2014	SALE		1,000,000	S&P 500	14,900		29,742	(18,020)	29,742				(18,020)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/30/2014	02/26/2014	SALE		1,000,000	S&P 500	10,800		2,710	30	2,710				30				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/30/2014	02/26/2014	SALE		1,000,000	S&P 500	12,600		7,412	1,333	7,412				1,333				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/30/2014	02/26/2014	SALE		1,000,000	S&P 500	14,600		13,907	2,977	13,907				2,977				100/100
CALL OPTION on EQUITY MAR14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/24/2014	03/21/2014	03/12/2014	SALE	25		1,850.00		51,500	58,700	7,200	58,700				7,200				100/100
CALL OPTION on EQUITY MAR14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/25/2014	03/21/2014	03/12/2014	SALE	50		1,850.00		84,500	117,400	32,900	117,400				32,900				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	03/21/2014	EXERCISE	325		1,500.00	3,575,000		12,781,925	1,626,300	12,781,925				1,626,300				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	03/21/2014	EXERCISE	100		1,500.00	1,140,000		3,932,900	500,400	3,932,900				500,400				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	03/21/2014	EXERCISE	325		1,525.00	3,126,500		11,969,425	1,610,050	11,969,425				1,610,050				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2013	03/21/2014	03/21/2014	EXERCISE	100		1,525.00	990,000		3,682,900	495,400	3,682,900				495,400				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	03/21/2014	EXERCISE	250		1,575.00	2,500,000		7,957,250	1,206,000	7,957,250				1,206,000				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	03/21/2014	EXERCISE	150		1,550.00	1,285,500		5,149,350	734,100	5,149,350				734,100				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/03/2013	03/21/2014	03/21/2014	EXERCISE	300		1,550.00	2,490,000		10,298,700	1,468,200	10,298,700				1,468,200				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2013	03/21/2014	03/21/2014	EXERCISE	100		1,550.00	850,000		3,432,900	489,400	3,432,900				489,400				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	03/21/2014	EXERCISE	300		1,550.00	3,450,000		10,298,700	1,468,200	10,298,700				1,468,200				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	04/02/2014	SALE	15		1,600.00	210,000		424,470	48,345	424,470				48,345				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	06/20/2014	04/02/2014	SALE	234		1,600.00	2,779,920		6,621,732	754,182	6,621,732				754,182				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	04/02/2014	SALE	90		1,550.00	1,027,800		3,010,320	342,270	3,010,320				342,270				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	04/02/2014	SALE	150		1,575.00	1,485,000		4,646,700	544,950	4,646,700				544,950				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2013	06/20/2014	04/02/2014	SALE	75		1,575.00	907,500		2,323,350	272,475	2,323,350				272,475				100/100

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)
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	04/02/2014	SALE	12		1,625.00	128,400		313,176	38,916	313,176				38,916				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	04/02/2014	SALE	65		1,625.00	462,475		1,696,370	210,795	1,696,370				210,795				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2013	06/20/2014	04/02/2014	SALE	200		1,625.00	1,840,000		5,219,600	648,600	5,219,600				648,600				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	04/02/2014	SALE	80		1,625.00	1,040,000		2,087,840	259,440	2,087,840				259,440				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	04/02/2014	SALE	132		1,650.00	1,222,320		3,128,136	400,356	3,128,136				400,356				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	04/02/2014	SALE	70		1,675.00	686,000		1,602,860	140,910	1,602,860				140,910				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	04/02/2014	SALE	35		1,725.00	497,000		661,780	57,505	661,780				57,505				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	12/19/2014	04/02/2014	SALE	150		1,750.00	1,935,000		2,549,700	216,450	2,549,700				216,450				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	04/02/2014	SALE	25		1,750.00	302,500		424,950	36,075	424,950				36,075				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	04/02/2014	SALE	175		1,775.00	1,942,500		2,642,150	207,025	2,642,150				207,025				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	04/02/2014	SALE	100		1,775.00	1,070,000		1,509,800	118,300	1,509,800				118,300				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	04/02/2014	SALE	198		1,775.00		2,593,800	2,989,404	395,604	2,989,404				395,604				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	04/02/2014	SALE	200		1,800.00	1,730,000		2,659,600	188,600	2,659,600				188,600				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	12/19/2014	04/02/2014	SALE	350		1,800.00	3,262,000		4,654,300	330,050	4,654,300				330,050				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	04/02/2014	SALE	10		1,800.00		114,000	132,980	18,980	132,980				18,980				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	04/02/2014	SALE	70		1,650.00	952,000		1,746,360	152,110	1,746,360				152,110				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	04/02/2014	SALE	225		1,650.00	2,497,500		5,444,550	551,925	5,444,550				551,925				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/03/2013	09/19/2014	04/02/2014	SALE	100		1,650.00	1,118,000		2,419,800	245,300	2,419,800				245,300				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	04/02/2014	SALE	183		1,650.00	2,799,900		4,428,234	448,899	4,428,234				448,899				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	04/02/2014	SALE	225		1,675.00	2,175,750		4,949,550	506,925	4,949,550				506,925				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	04/02/2014	SALE	143		1,675.00	1,494,350		3,145,714	322,179	3,145,714				322,179				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	04/02/2014	SALE	140		1,625.00	2,366,000		3,709,720	377,020	3,709,720				377,020				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	04/02/2014	SALE	300		1,700.00	2,760,000		5,921,400	579,900	5,921,400				579,900				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	04/02/2014	SALE	295		1,700.00	3,436,750		5,822,710	570,235	5,822,710				570,235				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	40		1,825.00		385,600	479,920	94,320	479,920				94,320				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	200		1,825.00		1,920,000	2,399,600	479,600	2,399,600				479,600				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	240		1,850.00		2,004,000	2,509,920	505,920	2,509,920				505,920				100/100
CALL OPTION on EQUITY APR14 SPX C @ 1550	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2014	04/17/2014	04/02/2014	SALE	200		1,550.00		4,040,000	6,779,600	2,739,600	6,779,600				2,739,600				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	04/02/2014	SALE	160		1,775.00		2,035,200	2,479,680	444,480	2,479,680				444,480				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	06/18/2014	SALE	30		1,550.00	342,600		1,173,870	284,520	1,173,870				284,520				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	06/20/2014	06/20/2014	EXERCISE	166		1,600.00	1,972,080		6,050,866	1,888,416	6,050,866				1,888,416				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	06/20/2014	EXERCISE	30		1,550.00	342,600		1,243,530	354,180	1,243,530				354,180				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2013	06/20/2014	06/20/2014	EXERCISE	150		1,575.00	1,984,500		5,842,650	1,740,900	5,842,650				1,740,900				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	06/20/2014	EXERCISE	238		1,625.00	2,546,600		8,080,338	2,640,848	8,080,338				2,640,848				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	06/20/2014	EXERCISE	88		1,650.00	814,880		2,767,688	949,168	2,767,688				949,168				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	08/19/2014	SALE	110		1,675.00	1,149,500		3,333,990	1,162,040	3,333,990				1,162,040				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	08/19/2014	SALE	60		1,625.00	1,014,000		2,116,740	688,440	2,116,740				688,440				100/100

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)
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	08/19/2014	SALE	105		1,700.00	1,223,250		2,920,995	1,051,470	2,920,995				1,051,470				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/01/2013	09/19/2014	08/19/2014	SALE	150		1,700.00	1,837,500		4,172,850	1,502,100	4,172,850				1,502,100				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	09/19/2014	EXERCISE	17		1,650.00	260,100		633,165	263,500	633,165				263,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	09/19/2014	09/19/2014	EXERCISE	200		1,650.00	3,660,000		7,449,000	3,100,000	7,449,000				3,100,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	09/19/2014	09/19/2014	EXERCISE	125		1,675.00		2,796,250	4,343,125	1,546,875	4,343,125				1,546,875				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	09/19/2014	09/19/2014	EXERCISE	110		1,675.00		2,218,700	3,821,950	1,603,250	3,821,950				1,603,250				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	09/19/2014	EXERCISE	47		1,675.00	491,150		1,633,015	705,000	1,633,015				705,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	09/19/2014	09/19/2014	EXERCISE	75		1,700.00		1,665,000	2,418,375	753,375	2,418,375				753,375				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	11/17/2014	SALE	200		1,800.00		2,280,000	4,797,800	2,517,800	4,797,800				2,517,800				100/100
CALL OPTION on EQUITY NOV14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2014	11/21/2014	11/21/2014	EXERCISE	75		1,775.00		1,216,500	2,253,075	1,036,575	2,253,075				1,036,575				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	12/19/2014	EXERCISE	30		1,675.00	294,000		1,158,000	531,450	1,158,000				531,450				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	12/19/2014	12/19/2014	EXERCISE	30		1,700.00		687,000	1,083,000	396,000	1,083,000				396,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	12/19/2014	EXERCISE	15		1,725.00	213,000		504,000	245,025	504,000				245,025				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	12/19/2014	12/19/2014	EXERCISE	125		1,725.00		2,132,500	4,200,000	2,067,500	4,200,000				2,067,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	12/19/2014	EXERCISE	75		1,750.00	907,500		2,332,500	1,165,875	2,332,500				1,165,875				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	12/19/2014	12/19/2014	EXERCISE	125		1,750.00		2,125,000	3,887,500	1,762,500	3,887,500				1,762,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	12/19/2014	EXERCISE	52		1,775.00		681,200	1,487,200	806,000	1,487,200				806,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2014	12/19/2014	12/19/2014	EXERCISE	150		1,775.00		1,620,000	4,290,000	2,670,000	4,290,000				2,670,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	12/19/2014	EXERCISE	40		1,800.00		456,000	1,044,000	588,000	1,044,000				588,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2014	12/19/2014	12/19/2014	EXERCISE	40		1,800.00		748,800	1,044,000	295,200	1,044,000				295,200				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2014	12/19/2014	12/19/2014	EXERCISE	110		1,800.00		2,059,200	2,871,000	811,800	2,871,000				811,800				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	12/19/2014	EXERCISE	30		1,650.00	408,000		1,233,000	549,750	1,233,000				549,750				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	03/20/2015	12/31/2014	SALE	125		1,775.00		2,037,500	3,812,375	1,774,875	3,812,375				1,774,875				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	03/20/2015	12/31/2014	SALE	25		1,775.00		363,750	762,475	398,725	762,475				398,725				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												95,636,475	36,316,430	321,579,553	59,008,949	321,579,553	XXX			59,008,949				XXX
PUT OPTION on EQUITY FEB14 SPX P @ 1835	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/20/2014	02/21/2014	02/21/2014	EXPIRATION	1		1,835.00		350		(350)					(350)				100/100
PUT OPTION on EQUITY MAR14 SPX P @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2014	03/21/2014	03/21/2014	EXPIRATION	150		1,700.00		409,500		(409,500)					(409,500)				100/100
PUT OPTION on EQUITY MAR14 SPX P @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2014	03/21/2014	03/21/2014	EXPIRATION	100		1,750.00		48,000		(48,000)					(48,000)				100/100
PUT OPTION on EQUITY MAR14 SPX P @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/05/2014	03/21/2014	03/21/2014	EXPIRATION	175		1,675.00		11,375		(11,375)					(11,375)				100/100
PUT OPTION on EQUITY MAR14 SPX P @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/10/2014	03/21/2014	03/21/2014	EXPIRATION	100		1,650.00		3,000		(3,000)					(3,000)				100/100
PUT OPTION on EQUITY MAR14 SPX P @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/10/2014	03/21/2014	03/21/2014	EXPIRATION	300		1,625.00		7,500		(7,500)					(7,500)				100/100
PUT OPTION on EQUITY SEP14 SPX P @ 1475	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2014	09/19/2014	09/19/2014	EXPIRATION	150		1,475.00		13,749		(13,749)					(13,749)				100/100
PUT OPTION on EQUITY OCT14 SPX P @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	10/17/2014	10/17/2014	EXPIRATION	50		1,650.00		1,250		(1,250)					(1,250)				100/100
PUT OPTION on EQUITY NOV14 SPX P @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/13/2014	11/21/2014	11/21/2014	EXPIRATION	50		1,650.00		26,000		(26,000)					(26,000)				100/100
PUT OPTION on EQUITY DEC14 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/03/2014	12/19/2014	12/19/2014	EXPIRATION	90		1,975.00		243,000		(243,000)					(243,000)				100/100
PUT OPTION on EQUITY DEC14 SPX P @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2014	12/19/2014	12/19/2014	EXPIRATION	75		1,975.00		19,500		(19,500)					(19,500)				100/100
PUT OPTION on EQUITY DEC14 SPX P @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2014	12/19/2014	12/19/2014	EXPIRATION	125		1,875.00		8,750		(8,750)					(8,750)				100/100

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PUT OPTION on EQUITY DEC14 SPX P @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2014	12/19/2014	12/19/2014	EXPIRATION	50		1,925.00		25,000		(25,000)					(25,000)				100/100
PUT OPTION on EQUITY DEC14 SPX P @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2014	12/19/2014	12/19/2014	EXPIRATION	100		1,900.00		11,500		(11,500)					(11,500)				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options													828,474		(828,474)		XXX			(828,474)				XXX
0079999. Subtotal - Purchased Options - Hedging Effective												95,636,475	37,144,904	321,579,553	58,180,475	321,579,553	XXX			58,180,475				XXX
Payer Swaption 5Y RTP 1.855000 1/3/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/09/2013	01/03/2014	01/03/2014	EXPIRATION		2,640,000,000	1.86	2,277,000				2,277,000		1,541,338			(2,277,000)			0001
Payer Swaption 7Y RTP 2.550000 1/3/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/09/2013	01/03/2014	01/03/2014	EXPIRATION		1,930,000,000	2.55	2,846,750				2,846,750		2,248,740			(2,846,750)			0001
Payer Swaption 10Y RTP 3.180000 1/3/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/09/2013	01/03/2014	01/03/2014	EXPIRATION		1,420,000,000	3.18	2,449,500				2,449,500		2,171,975			(2,449,500)			0001
Payer Swaption 5Y RTP 2.060000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014	04/02/2014	EXPIRATION		2,200,000,000	2.06		699,996			699,996					(699,996)			0001
Payer Swaption 10Y RTP 3.230000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014	04/02/2014	EXPIRATION		1,200,000,000	3.23		500,004			500,004					(500,004)			0001
Payer Swaption 7Y RTP 2.650000 4/2/2014	DEBT SECURITIES	SCHEDULE D	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2014	04/02/2014	04/02/2014	EXPIRATION		1,600,000,000	2.65		750,000			750,000					(750,000)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												7,573,250	1,950,000			9,523,250	XXX	5,962,052			(9,523,250)			XXX
BRSCMBGL2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	11/01/2009	01/15/2014	01/15/2014	MATURITY		2,200,000	2.83	148,402				148,402		148,402			(148,402)			0002
BRSCMBGL2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	05/27/2009	01/15/2014	01/15/2014	MATURITY		4,300,000	2.83	290,058				290,058		290,058			(290,058)			0002
BRSCMBGM0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	11/01/2009	02/15/2014	02/15/2014	MATURITY		5,200,000	2.83	359,576				359,576		359,576			(359,576)			0002
BRSCMBGM0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	05/27/2009	02/15/2014	02/15/2014	MATURITY		3,700,000	2.83	255,852				255,852		255,852			(255,852)			0002
BRSCMBGN8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	11/01/2009	03/15/2014	03/15/2014	MATURITY		2,400,000	2.83	170,341				170,341		170,341			(170,341)			0002
BRSCMBGN8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	05/27/2009	03/15/2014	03/15/2014	MATURITY		7,200,000	2.83	511,022				511,022		511,022			(511,022)			0002
BRSCMBLT9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	03/15/2014	03/15/2014	MATURITY		2,300,000	2.89	154,991				154,991		154,991			(154,991)			0002
BRSCMBLT9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2009	03/15/2014	03/15/2014	MATURITY		2,900,000	2.89	195,424				195,424		195,424			(195,424)			0002
BASO5H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018	04/15/2014	SALE		150,000	1.72	10,050		4,000		10,050		589			(6,050)			0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016	04/15/2014	SALE		1,300,000	2.03	94,384		5,452		94,384		80,783			(88,932)			0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016	04/15/2014	SALE		1,800,000	2.03	130,685		7,548		130,685		111,853			(123,137)			0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	05/27/2009	04/15/2014	04/15/2014	MATURITY		3,100,000	2.83	225,486				225,486		225,486			(225,486)			0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10CEMIK50	11/01/2009	04/15/2014	04/15/2014	MATURITY		3,500,000	2.83	254,581				254,581		254,581			(254,581)			0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	04/15/2014	04/15/2014	MATURITY		4,800,000	2.83	351,314				351,314		351,314			(351,314)			0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	04/15/2014	04/15/2014	MATURITY		1,200,000	2.83	87,828				87,828		87,828			(87,828)			0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZK0KX5T7XV54	06/16/2011	05/15/2016	04/16/2014	SALE		3,000,000	1.84	212,459		23,550		212,459		169,963			(188,909)			0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZK0KX5T7XV54	06/16/2011	05/15/2016	04/16/2014	SALE		3,200,000	1.84	226,623		25,120		226,623		181,294			(201,503)			0002
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016	04/16/2014	SALE		2,900,000	1.84	208,515		25,133		208,515		164,050			(183,381)			0002
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016	04/16/2014	SALE		3,100,000	1.84	222,895		26,867		222,895		175,364			(196,028)			0002
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016	04/16/2014	SALE		3,700,000	1.29	216,048		72,547	3,369	216,048		113,768			(143,501)			0002
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016	04/16/2014	SALE		3,600,000	1.11	173,491		91,530	5,874	173,491		50,559			(81,961)			0002
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016	04/16/2014	SALE		1,800,000	1.11	86,746		45,765	2,937	86,746		25,280			(40,980)			0002
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZK0KX5T7XV54	12/22/2011	09/15/2016	04/16/2014	SALE		1,500,000	1.29	66,000		35,537	2,281	66,000		17,447			(30,463)			0002
BRSDNJ206 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZK0KX5T7XV54	12/22/2011	09/15/2016	04/16/2014	SALE		1,600,000	1.29	70,400		37,906	2,433	70,400		18,610			(32,494)			0002

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)
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016	04/16/2014	SALE		1,600,000	1.29	72,640		38,643	1,705	72,640		20,624			(33,997)			0002
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016	04/16/2014	SALE		1,800,000	1.29	81,720		43,473	1,918	81,720		23,202			(38,247)			0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016	04/16/2014	SALE		600,000	1.29	27,960		15,012	383	27,960		8,035			(12,948)			0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016	04/16/2014	SALE		400,000	1.29	18,640		10,008	255	18,640		5,357			(8,632)			0002
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/15/2013	03/15/2018	04/17/2014	SALE		100,000	0.87	4,545		5,822	178	4,545		(4,020)			1,277			0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018	04/17/2014	SALE		100,000	1.59	6,722		4,500		6,722		(442)			(2,222)			0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017	04/17/2014	SALE		350,000	1.36	18,270		10,031	178	18,270		4,599			(8,239)			0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2012	02/15/2017	04/17/2014	SALE		250,000	1.36	13,050		7,165	127	13,050		3,285			(5,885)			0002
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017	04/17/2014	SALE		1,100,000	1.12	51,563		39,399	601	51,563		(708)			(12,164)			0002
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017	04/17/2014	SALE		900,000	1.10	39,780		33,897	103	39,780		(5,832)			(5,883)			0002
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017	04/17/2014	SALE		600,000	1.00	23,429		25,500		23,429		(9,382)			2,071			0002
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017	04/17/2014	SALE		1,000,000	0.86	38,158		49,983	1,397	38,158		(23,233)			11,825			0002
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017	04/17/2014	SALE		300,000	0.86	11,447		14,995	419	11,447		(6,970)			3,548			0002
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017	04/17/2014	SALE		1,700,000	0.98	76,160		82,483	3,216	76,160		(29,062)			6,323			0002
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2012	07/15/2017	04/17/2014	SALE		1,100,000	0.98	49,280		53,371	2,081	49,280		(18,805)			4,091			0002
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017	04/17/2014	SALE		600,000	0.82	27,125		33,108	1,524	27,125		(15,588)			5,963			0002
BRSCMBLII2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2009	05/15/2014	05/15/2014	MATURITY		2,500,000	2.89	177,990				177,990		177,990			(177,990)			0002
BRSCMBMII2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	05/15/2014	05/15/2014	MATURITY		2,500,000	2.89	177,990				177,990		177,990			(177,990)			0002
BRSCMBMII1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2009	05/15/2014	05/15/2014	MATURITY		2,625,000	2.77	177,440				177,440		177,440			(177,440)			0002
BRSCMBMII1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	05/15/2014	05/15/2014	MATURITY		1,275,000	2.77	86,185				86,185		86,185			(86,185)			0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2009	06/11/2014	06/11/2014	MATURITY		2,500,000	3.42	191,303				191,303		191,303			(191,303)			0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2009	06/11/2014	06/11/2014	MATURITY		2,000,000	3.42	153,042				153,042		153,042			(153,042)			0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2009	06/15/2014	06/15/2014	MATURITY		4,000,000	2.74	261,613				261,613		261,613			(261,613)			0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	06/15/2014	06/15/2014	MATURITY		2,000,000	2.74	130,806				130,806		130,806			(130,806)			0002
BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	07/15/2014	07/15/2014	MATURITY		6,000,000	2.83	470,485				470,485		470,485			(470,485)			0002
BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	07/15/2014	07/15/2014	MATURITY		5,400,000	2.83	423,437				423,437		423,437			(423,437)			0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2009	08/15/2014	08/15/2014	MATURITY		5,400,000	2.77	386,777				386,777		386,777			(386,777)			0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	08/15/2014	08/15/2014	MATURITY		4,500,000	2.77	322,314				322,314		322,314			(322,314)			0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/19/2009	09/15/2014	09/15/2014	MATURITY		4,000,000	2.74	278,529				278,529		278,529			(278,529)			0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2009	09/15/2014	09/15/2014	MATURITY		3,000,000	2.74	208,897				208,897		208,897			(208,897)			0002
BRSCMBMB4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014	10/15/2014	MATURITY		160,000	2.49	11,055				11,055		11,055			(11,055)			0002
BRSCMBMB4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014	10/15/2014	MATURITY		740,000	2.49	51,131				51,131		51,131			(51,131)			0002
BRSCMBMB4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/23/2009	10/15/2014	10/15/2014	MATURITY		3,200,000	2.49	221,107				221,107		221,107			(221,107)			0002

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BRSCMBHD9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2009	11/15/2014	11/15/2014	MATURITY		1,400,000	2.73	106,723				106,723		106,723			(106,723)			0002
BRSCMBHD9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2009	11/15/2014	11/15/2014	MATURITY		2,400,000	2.73	182,954				182,954		182,954			(182,954)			0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2010	12/15/2014	12/15/2014	MATURITY		700,000	2.68	52,799				52,799		52,799			(52,799)			0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2010	12/15/2014	12/15/2014	MATURITY		2,600,000	2.68	196,110				196,110		196,110			(196,110)			0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps												9,552,346		868,345	30,978	9,552,346	XXX	8,334,182			(8,684,001)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												17,125,596	1,950,000	868,345	30,978	19,075,596	XXX	14,296,234			(18,207,251)			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												103,209,725	38,266,430	321,579,553	59,008,949	331,102,803	XXX	5,962,052		59,008,949	(9,523,250)			XXX
0379999. Total Purchased Options - Put Options													828,474		(828,474)		XXX			(828,474)				XXX
0389999. Total Purchased Options - Caps												9,552,346		868,345	30,978	9,552,346	XXX	8,334,182			(8,684,001)			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												112,762,071	39,094,904	322,447,898	58,211,453	340,655,149	XXX	14,296,234		58,180,475	(18,207,251)			XXX
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	01/08/2014	SALE	25		1,825.00	(132,500)		(250,050)	22,075	(250,050)				22,075				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	01/08/2014	SALE	100		1,825.00	(858,000)		(1,000,200)	88,300	(1,000,200)				88,300				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	01/08/2014	SALE	100		1,825.00	(848,000)		(1,000,200)	88,300	(1,000,200)				88,300				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	01/08/2014	SALE	25		1,825.00	(201,250)		(250,050)	22,075	(250,050)				22,075				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	01/17/2014	EXERCISE	100		1,550.00	(525,500)		(2,960,700)	3,800	(2,960,700)				3,800				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/08/2013	01/17/2014	01/17/2014	EXERCISE	270		1,550.00	(1,587,600)		(7,993,890)	10,260	(7,993,890)				10,260				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	01/17/2014	EXERCISE	80		1,550.00	(500,800)		(2,368,560)	3,040	(2,368,560)				3,040				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	01/17/2014	EXERCISE	50		1,550.00	(260,000)		(1,480,350)	1,900	(1,480,350)				1,900				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/27/2013	01/17/2014	01/17/2014	EXERCISE	75		1,550.00	(442,500)		(2,220,525)	2,850	(2,220,525)				2,850				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	01/17/2014	EXERCISE	100		1,550.00	(697,000)		(2,960,700)	3,800	(2,960,700)				3,800				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	01/17/2014	EXERCISE	35		1,575.00	(147,875)		(948,745)	1,680	(948,745)				1,680				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	01/17/2014	EXERCISE	130		1,575.00	(661,700)		(3,523,910)	6,240	(3,523,910)				6,240				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	01/17/2014	EXERCISE	50		1,575.00	(210,000)		(1,355,350)	2,400	(1,355,350)				2,400				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/27/2013	01/17/2014	01/17/2014	EXERCISE	75		1,575.00	(351,000)		(2,033,025)	3,600	(2,033,025)				3,600				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	01/17/2014	EXERCISE	100		1,575.00	(577,000)		(2,710,700)	4,800	(2,710,700)				4,800				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	01/17/2014	EXERCISE	60		1,600.00	(244,200)		(1,476,420)	3,480	(1,476,420)				3,480				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	01/17/2014	EXERCISE	50		1,600.00	(160,000)		(1,230,350)	2,900	(1,230,350)				2,900				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	01/17/2014	EXERCISE	60		1,600.00	(300,000)		(1,476,420)	3,480	(1,476,420)				3,480				100/100
S&P500 INDEX 01/17/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	01/17/2014	EXERCISE	60		1,625.00	(240,000)		(1,326,420)	4,680	(1,326,420)				4,680				100/100
S&P500 INDEX 01/17/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	01/17/2014	EXERCISE	60		1,650.00	(186,000)		(1,176,420)	5,880	(1,176,420)				5,880				100/100
S&P500 INDEX 03/21/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	01/28/2014	SALE	25		1,800.00	(82,500)		(73,300)	101,075	(73,300)				101,075				100/100
S&P500 INDEX 03/21/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	02/03/2014	SALE	50		1,800.00	(165,000)		(71,600)	277,150	(71,600)				277,150				100/100
S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2013	03/21/2014	02/05/2014	SALE	200		1,700.00	(802,000)		(1,360,400)	1,688,600	(1,360,400)				1,688,600				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	03/21/2014	EXERCISE	175		1,600.00	(1,053,500)		(5,132,925)	(830,550)	(5,132,925)				(830,550)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/03/2013	03/21/2014	03/21/2014	EXERCISE	300		1,600.00	(1,743,000)		(8,799,300)	(1,423,800)	(8,799,300)				(1,423,800)				100/100

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)
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2013	03/21/2014	03/21/2014	EXERCISE	300		1,600.00	(1,770,000)		(8,799,300)	(1,423,800)	(8,799,300)				(1,423,800)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	03/21/2014	EXERCISE	300		1,600.00	(2,550,000)		(8,799,300)	(1,423,800)	(8,799,300)				(1,423,800)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	03/21/2014	EXERCISE	300		1,625.00	(2,127,000)		(8,049,300)	(1,390,800)	(8,049,300)				(1,390,800)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	03/21/2014	EXERCISE	25		1,650.00	(96,250)		(608,275)	(112,400)	(608,275)				(112,400)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2013	03/21/2014	03/21/2014	EXERCISE	75		1,650.00	(637,500)		(1,824,825)	(337,200)	(1,824,825)				(337,200)				100/100
S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/05/2013	03/21/2014	03/21/2014	EXERCISE	100		1,700.00	(490,000)		(1,933,100)	(408,600)	(1,933,100)				(408,600)				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2013	03/21/2014	03/21/2014	EXERCISE	75		1,675.00	(533,250)		(1,637,325)	(323,700)	(1,637,325)				(323,700)				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	03/21/2014	EXERCISE	100		1,675.00	(825,000)		(2,183,100)	(431,600)	(2,183,100)				(431,600)				100/100
S&P500 INDEX 03/21/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/31/2013	03/21/2014	03/21/2014	EXERCISE	100		1,725.00	(497,000)		(1,683,100)	(380,600)	(1,683,100)				(380,600)				100/100
S&P500 INDEX 03/21/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	03/21/2014	EXERCISE	25		1,800.00	(82,500)		(233,250)	(58,875)	(233,250)				(58,875)				100/100
S&P500 INDEX 06/20/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2013	06/20/2014	04/01/2014	SALE	30		1,500.00	(559,500)		(1,100,100)	(70,350)	(1,100,100)				(70,350)				100/100
S&P500 INDEX 06/20/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2013	06/20/2014	04/02/2014	SALE	45		1,500.00	(839,250)		(1,721,340)	(176,715)	(1,721,340)				(176,715)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	04/02/2014	SALE	96		1,675.00	(758,400)		(2,035,392)	(256,992)	(2,035,392)				(256,992)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	04/02/2014	SALE	99		1,700.00	(653,400)		(1,861,398)	(232,353)	(1,861,398)				(232,353)				100/100
S&P500 INDEX 06/20/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	04/02/2014	SALE	54		1,800.00	(247,320)		(540,108)	(53,838)	(540,108)				(53,838)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	04/02/2014	SALE	94		1,725.00	(479,400)		(1,560,588)	(201,818)	(1,560,588)				(201,818)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	04/02/2014	SALE	30		1,725.00	(219,000)		(498,060)	(64,410)	(498,060)				(64,410)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	04/02/2014	SALE	60		1,725.00	(405,600)		(996,120)	(128,820)	(996,120)				(128,820)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	04/02/2014	SALE	200		1,725.00	(1,340,000)		(3,320,400)	(429,400)	(3,320,400)				(429,400)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	04/02/2014	SALE	186		1,750.00	(781,200)		(2,662,032)	(330,522)	(2,662,032)				(330,522)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	04/02/2014	SALE	60		1,750.00	(336,000)		(858,720)	(106,620)	(858,720)				(106,620)				100/100
S&P500 INDEX 06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	04/02/2014	SALE	80		1,775.00	(408,000)		(967,360)	(110,160)	(967,360)				(110,160)				100/100
S&P500 INDEX 06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	04/02/2014	SALE	4		1,775.00	(18,400)		(48,368)	(5,508)	(48,368)				(5,508)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/16/2013	12/19/2014	04/02/2014	SALE	25		1,700.00	(267,500)		(522,550)	(46,425)	(522,550)				(46,425)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	04/02/2014	SALE	10		1,700.00	(107,000)		(209,020)	(18,570)	(209,020)				(18,570)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	04/02/2014	SALE	52		1,825.00	(418,600)		(603,304)	(37,284)	(603,304)				(37,284)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	04/02/2014	SALE	25		1,850.00	(112,500)		(251,300)	(13,925)	(251,300)				(13,925)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	12/19/2014	04/02/2014	SALE	150		1,850.00	(1,155,000)		(1,507,800)	(83,550)	(1,507,800)				(83,550)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	04/02/2014	SALE	100		1,850.00	(700,000)		(1,005,200)	(55,700)	(1,005,200)				(55,700)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	04/02/2014	SALE	75		1,850.00	(472,500)		(753,900)	(41,775)	(753,900)				(41,775)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	12/19/2014	04/02/2014	SALE	140		1,850.00	(966,000)		(1,407,280)	(77,980)	(1,407,280)				(77,980)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/03/2013	09/19/2014	04/02/2014	SALE	100		1,750.00	(610,000)		(1,570,200)	(156,700)	(1,570,200)				(156,700)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	04/02/2014	SALE	300		1,750.00	(2,010,000)		(4,710,600)	(470,100)	(4,710,600)				(470,100)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	04/02/2014	SALE	90		1,750.00	(787,500)		(1,413,180)	(141,030)	(1,413,180)				(141,030)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	04/02/2014	SALE	17		1,775.00	(126,820)		(234,634)	(23,579)	(234,634)				(23,579)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2013	09/19/2014	04/02/2014	SALE	300		1,725.00	(2,331,000)		(5,340,600)	(560,100)	(5,340,600)				(560,100)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	04/02/2014	SALE	50		1,725.00	(515,000)		(890,100)	(93,350)	(890,100)				(93,350)				100/100

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)
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	04/02/2014	SALE	53		1,800.00	(450,500)		(630,806)	(58,671)	(630,806)				(58,671)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	04/02/2014	SALE	100		1,825.00	(520,000)		(1,005,200)	(77,700)	(1,005,200)				(77,700)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2013	09/19/2014	04/02/2014	SALE	75		1,825.00	(412,500)		(753,900)	(58,275)	(753,900)				(58,275)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	09/19/2014	04/02/2014	SALE	158		1,825.00	(1,166,040)		(1,588,216)	(122,766)	(1,588,216)				(122,766)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	04/02/2014	SALE	100		1,850.00	(415,000)		(830,200)	(43,700)	(830,200)				(43,700)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2013	09/19/2014	04/02/2014	SALE	75		1,850.00	(345,000)		(622,650)	(32,775)	(622,650)				(32,775)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	09/19/2014	04/02/2014	SALE	123		1,850.00	(664,200)		(1,021,146)	(53,751)	(1,021,146)				(53,751)				100/100
CALL OPTION on EQUITY JUN14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	06/20/2014	04/02/2014	SALE	45		1,825.00	(175,500)		(362,340)	(28,215)	(362,340)				(28,215)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	04/02/2014	SALE	100		1,875.00	(595,000)		(850,200)	(30,700)	(850,200)				(30,700)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	04/02/2014	SALE	75		1,875.00	(400,500)		(637,650)	(23,025)	(637,650)				(23,025)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	04/02/2014	SALE	228		1,875.00		(1,682,640)	(1,938,456)	(255,816)	(1,938,456)				(255,816)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/13/2013	12/19/2014	04/02/2014	SALE	75		1,900.00	(339,750)		(540,150)	(14,775)	(540,150)				(14,775)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	04/02/2014	SALE	153		1,900.00		(956,250)	(1,101,906)	(145,656)	(1,101,906)				(145,656)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	04/02/2014	SALE	175		1,925.00		(908,250)	(1,032,850)	(124,600)	(1,032,850)				(124,600)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/19/2013	09/19/2014	04/02/2014	SALE	70		1,875.00	(343,000)		(472,640)	(12,390)	(472,640)				(12,390)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	150		1,875.00		(1,065,000)	(1,342,800)	(277,800)	(1,342,800)				(277,800)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2014	01/16/2015	04/02/2014	SALE	130		1,875.00		(917,800)	(1,163,760)	(245,960)	(1,163,760)				(245,960)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	120		1,900.00		(720,000)	(906,240)	(186,240)	(906,240)				(186,240)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	120		1,925.00		(600,000)	(756,240)	(156,240)	(756,240)				(156,240)				100/100
CALL OPTION on EQUITY JAN15 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/23/2014	01/16/2015	04/02/2014	SALE	120		1,950.00		(492,000)	(618,240)	(126,240)	(618,240)				(126,240)				100/100
CALL OPTION on EQUITY APR14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2014	04/17/2014	04/02/2014	SALE	200		1,700.00		(1,548,000)	(3,740,400)	(2,192,400)	(3,740,400)				(2,192,400)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	05/30/2014	SALE	15		1,700.00	(160,500)		(343,530)	(57,855)	(343,530)				(57,855)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	06/20/2014	EXERCISE	64		1,675.00	(505,600)		(1,852,992)	(667,392)	(1,852,992)				(667,392)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	06/20/2014	EXERCISE	66		1,700.00	(435,600)		(1,745,898)	(659,868)	(1,745,898)				(659,868)				100/100
S&P500 INDEX 06/20/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	06/20/2014	EXERCISE	36		1,800.00	(164,880)		(592,308)	(268,128)	(592,308)				(268,128)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	06/20/2014	EXERCISE	256		1,725.00	(1,305,600)		(6,131,968)	(2,431,488)	(6,131,968)				(2,431,488)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	06/20/2014	EXERCISE	164		1,750.00	(688,800)		(3,518,292)	(1,462,552)	(3,518,292)				(1,462,552)				100/100
S&P500 INDEX 06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	06/20/2014	EXERCISE	56		1,775.00	(257,600)		(1,061,368)	(461,328)	(1,061,368)				(461,328)				100/100
CALL OPTION on EQUITY JUN14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	06/20/2014	06/20/2014	EXERCISE	30		1,825.00	(117,000)		(418,590)	(195,840)	(418,590)				(195,840)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	09/19/2014	08/19/2014	SALE	125		1,825.00		(1,225,000)	(1,937,625)	(712,625)	(1,937,625)				(712,625)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/15/2013	09/19/2014	08/19/2014	SALE	42		1,825.00	(309,960)		(651,042)	(261,492)	(651,042)				(261,492)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	08/19/2014	SALE	100		1,825.00	(723,000)		(1,550,100)	(622,600)	(1,550,100)				(622,600)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	09/19/2014	08/19/2014	SALE	127		1,850.00	(685,800)		(1,665,097)	(666,242)	(1,665,097)				(666,242)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/19/2013	09/19/2014	08/19/2014	SALE	30		1,875.00	(147,000)		(322,530)	(125,280)	(322,530)				(125,280)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	09/19/2014	EXERCISE	10		1,750.00	(87,500)		(272,470)	(131,120)	(272,470)				(131,120)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	09/19/2014	EXERCISE	200		1,750.00	(1,800,000)		(5,449,400)	(2,622,400)	(5,449,400)				(2,622,400)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	09/19/2014	SALE	8		1,775.00	(59,680)		(197,976)	(98,656)	(197,976)				(98,656)				100/100

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)
CALL OPTION on EQUITY SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/25/2013	09/19/2014	09/19/2014	EXERCISE	150		1,725.00	(1,545,000)		(4,462,050)	(2,071,800)	(4,462,050)				(2,071,800)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	09/19/2014	EXERCISE	22		1,800.00	(187,000)		(489,434)	(251,944)	(489,434)				(251,944)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	09/19/2014	09/19/2014	EXERCISE	110		1,825.00		(889,900)	(2,172,170)	(1,282,270)	(2,172,170)				(1,282,270)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	09/19/2014	09/19/2014	EXERCISE	75		1,825.00		(852,000)	(1,481,025)	(629,025)	(1,481,025)				(629,025)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	12/19/2014	11/17/2014	SALE	50		1,975.00		(166,000)	(372,550)	(206,550)	(372,550)				(206,550)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	12/19/2014	11/17/2014	SALE	75		1,975.00		(249,000)	(558,825)	(309,825)	(558,825)				(309,825)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	12/19/2014	11/17/2014	SALE	75		1,975.00		(187,500)	(558,825)	(371,325)	(558,825)				(371,325)				100/100
CALL OPTION on EQUITY NOV14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2014	11/21/2014	11/21/2014	EXERCISE	75		1,900.00		(405,000)	(1,315,725)	(910,725)	(1,315,725)				(910,725)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2013	12/19/2014	12/19/2014	EXERCISE	23		1,825.00	(185,150)		(542,846)	(292,491)	(542,846)				(292,491)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2013	12/19/2014	12/19/2014	EXERCISE	210		1,850.00	(1,449,000)		(4,431,420)	(2,437,470)	(4,431,420)				(2,437,470)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	12/19/2014	EXERCISE	22		1,875.00		(162,360)	(409,244)	(246,884)	(409,244)				(246,884)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2014	12/19/2014	12/19/2014	EXERCISE	150		1,875.00		(849,000)	(2,790,300)	(1,941,300)	(2,790,300)				(1,941,300)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	12/19/2014	EXERCISE	97		1,900.00		(606,250)	(1,561,894)	(955,644)	(1,561,894)				(955,644)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2014	12/19/2014	12/19/2014	EXERCISE	75		1,925.00		(389,250)	(1,020,150)	(630,900)	(1,020,150)				(630,900)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/30/2014	12/19/2014	12/19/2014	EXERCISE	45		1,950.00		(234,900)	(499,590)	(264,690)	(499,590)				(264,690)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	12/19/2014	12/19/2014	EXERCISE	50		1,975.00		(125,000)	(430,100)	(305,100)	(430,100)				(305,100)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2014	12/19/2014	12/19/2014	EXERCISE	50		1,975.00		(258,000)	(430,100)	(172,100)	(430,100)				(172,100)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2014	12/19/2014	12/19/2014	EXERCISE	100		1,975.00		(516,000)	(860,200)	(344,200)	(860,200)				(344,200)				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/12/2014	03/20/2015	12/31/2014	SALE	125		2,025.00		(381,250)	(1,100,125)	(718,875)	(1,100,125)				(718,875)				100/100
CALL OPTION on EQUITY MAR15 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2014	03/20/2015	12/31/2014	SALE	25		2,025.00		(58,750)	(220,025)	(161,275)	(220,025)				(161,275)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(56,851,975)	(16,445,100)	(204,854,813)	(40,397,888)	(204,854,813)	XXX			(40,397,888)				XXX
PUT OPTION on EQUITY MAR14 SPX P @ 1600	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2014	03/21/2014	03/21/2014	EXPIRATION	150		1,600.00		(165,000)		165,000					165,000				100/100
0449999. Subtotal - Written Options - Hedging Effective - Put Options													(165,000)		165,000		XXX			165,000				XXX
0499999. Subtotal - Written Options - Hedging Effective												(56,851,975)	(16,610,100)	(204,854,813)	(40,232,888)	(204,854,813)	XXX			(40,232,888)				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												(56,851,975)	(16,445,100)	(204,854,813)	(40,397,888)	(204,854,813)	XXX			(40,397,888)				XXX
0799999. Total Written Options - Put Options													(165,000)		165,000		XXX			165,000				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												(56,851,975)	(16,610,100)	(204,854,813)	(40,232,888)	(204,854,813)	XXX			(40,232,888)				XXX
CURRENCY BRSCVHNN7 Pay EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	02/10/2006	03/01/2016	03/03/2014	SALE		3,000,000	USD 5.920%(EUR 4.485%)			3,495				467,975				100/100
CURRENCY BRSC0V5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	BFM8T61CT2L10QEMIK50	04/30/2004	06/15/2014	06/15/2014	MATURITY		1,892,285	USD 5.790%(CAD 5.990%)		(499,729)	(15,317)				554,774		(499,729)		100/100
CURRENCY BRSC0V5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	BFM8T61CT2L10QEMIK50	04/23/2008	06/15/2014	06/15/2014	MATURITY		7,569,141	USD 5.790%(CAD 5.990%)		(1,998,916)	(61,267)				2,219,094		(1,998,916)		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														(2,498,645)	(73,089)		XXX		3,241,842		(2,498,645)			XXX
0909999. Subtotal - Swaps - Hedging Effective														(2,498,645)	(73,089)		XXX		3,241,842		(2,498,645)			XXX
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUG0FU57RNE97	03/19/2009	03/20/2014	03/20/2014	MATURITY		3,000,000	credit event/(4.4500)			(29,296)			27,565						0003
CDS SINGLE SWAP SCDS (HTZ)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/06/2014	06/20/2019	06/12/2014	SALE		5,000,000	credit event/(5.0000)		(904,295)	(656,503)	(221,613)	(902,297)			1,997	245,795			0003

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CDS CS3632003 ON MMD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZIIZ7FF32TIIEFA76	05/09/2012	06/20/2014	06/20/2014	MATURITY		15,000,000	credit event/(1.0000)	749,693			(237,958)			222,064		(166,708)				0003
CDS CS3655046 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		10,000,000	credit event/(1.0000)	(10,341)			(45,176)			35,926		2,324				0003
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZIIZ7FF32TIIEFA76	06/11/2012	06/20/2014	06/20/2014	MATURITY		9,630,000	credit event/(3.0000)	(28,020)			(130,723)			126,134		6,505				0003
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZIIZ7FF32TIIEFA76	07/21/2011	09/20/2014	09/20/2014	MATURITY		5,000,000	credit event/(1.0000)	240,871			(91,348)			86,244		(54,820)				0003
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2011	09/20/2014	09/20/2014	MATURITY		10,000,000	credit event/(1.0000)	(105,096)			(48,152)			33,451		24,904				0003
CDS CS3798416 ON MMD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/26/2012	09/20/2014	09/20/2014	MATURITY		15,000,000	credit event/(1.0000)	630,726			(320,913)			296,132		(211,330)				0003
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZIIZ7FF32TIIEFA76	09/10/2012	09/20/2014	09/20/2014	MATURITY		25,000,000	credit event/(1.0000)	174,527			(244,645)			217,033		(62,006)				0003
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			0003
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			0003
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	10/09/2014	12/20/2019	12/12/2014	SALE		25,000,000	credit event/(5.0000)		(1,557,500)	(1,135,556)	(300,029)	(1,503,362)				54,138	367,807			0003
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/04/2010	12/20/2014	12/20/2014	MATURITY		10,000,000	credit event/(1.0000)	167,816			(134,155)			130,022		(35,821)				0003
CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2014	12/20/2014	MATURITY		15,000,000	credit event/(1.0000)	755,065			(378,251)			365,120		(230,751)				0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default												2,575,241	(3,489,247)	(2,723,209)	(2,215,749)	(3,425,768)	XXX	1,539,690		(664,226)	702,559			XXX
0969999. Subtotal - Swaps - Hedging Other												2,575,241	(3,489,247)	(2,723,209)	(2,215,749)	(3,425,768)	XXX	1,539,690		(664,226)	702,559			XXX
CDS SPI200TT8 ON LOWES COMPANIES	548661D*5 - RREEF AMERICA REIT II, 5.29% SR. NTS due 09/20/2014, CDS attached to Cash Security-(749868AC5) APPLIED - CDX.NA.HY.23.V1 due		Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2009	09/20/2014	09/20/2014	MATURITY		5,000,000	0.3500/(credit event)				12,785									
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	12/20/2019, CDS attached to Cash Security APPLIED - CDX.NA.HY.23.V1 due		Credit	ICE T330E4AS4QXXS2TT7X50	12/12/2014	12/20/2019	12/18/2014	SALE		10,000,000	5.0000/(credit event)		856,611	628,000	405,046	854,713				(1,898)	(226,713)			
CDS SINGLE SWAP ICE (CDX.NA.HY.23.V1)	12/20/2019, CDS attached to Cash Security		Credit	ICE T330E4AS4QXXS2TT7X50	12/16/2014	12/20/2019	12/18/2014	SALE		10,000,000	5.0000/(credit event)		830,055	633,000	419,912	829,135				(921)	(196,135)			
0989999. Subtotal - Swaps - Replication - Credit Default													1,686,666	1,261,000	837,743	1,683,847	XXX			(2,819)	(422,847)			XXX
1029999. Subtotal - Swaps - Replication													1,686,666	1,261,000	837,743	1,683,847	XXX			(2,819)	(422,847)			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												2,575,241	(1,802,581)	(1,462,209)	(1,378,006)	(1,741,921)	XXX	1,539,690		(667,045)	279,712			XXX
1179999. Total Swaps - Foreign Exchange														(2,498,645)	(73,089)		XXX		3,241,842		(2,498,645)			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												2,575,241	(1,802,581)	(3,960,854)	(1,451,095)	(1,741,921)	XXX	1,539,690	3,241,842	(667,045)	(2,218,933)			XXX
BAS06VDM0 (0.7302 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/23/2013	03/27/2014	03/27/2014	MATURITY		46,559,600	(0.7302 EUR) / 1 USD				(316,139)				289,593		(316,139)			0004
BAS07WR03 (0.7253 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/24/2014	06/26/2014	06/26/2014	MATURITY		46,868,830	(0.7253 EUR) / 1 USD				526,830						526,830			0004
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		22,850,876	(0.1601 CNH) / 1 USD				(396,355)						(396,355)			0005
BAS08AL86 (1.1381 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/30/2014	11/05/2014	11/05/2014	MATURITY		8,536,113	(1.1381 CHF) / 1 USD				756,434						756,434			0005
BAS08AL86 1.0433 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2014	11/05/2014	11/05/2014	MATURITY		7,824,685	1.0433 CHF / (1 USD)				(45,006)						(45,006)			0005
BAS099K71 (1,040 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/06/2014	11/10/2014	11/10/2014	MATURITY		13,800,000	(1,040 KRW) / 1 USD				572,910						572,910			0005
BAS0A05R1 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		13,313,544	1,078 KRW / (1 USD)				(86,453)						(86,453)			0005
BAS097004 (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		31,945,325	(6.4673 NOK) / 1 USD				3,870,096						3,870,096			0005
BAS092VD8 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		11,666,054	6.7975 NOK / (1 USD)				(889,840)						(889,840)			0005
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		17,097,817	7.445 NOK / (1 USD)				201,199						201,199			0005
BAS08VN70 (0.7331 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/25/2014	12/29/2014	12/29/2014	MATURITY		46,375,320	(0.7331 EUR) / 1 USD				4,961,400						4,961,400			0004

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
1329999. Subtotal - Long Futures																				XXX	XXX
ESH5	54		FUTURE S&P500 EMINI MAR 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/20/2015	CME	12/31/2014	2,067.8800	2,052.4000	41,087		41,808				41,808	273,240	100/100	50
1339999. Subtotal - Short Futures - Hedging Effective												41,087		41,808				41,808	273,240	XXX	XXX
ESH5	500		FUTURE S&P500 EMINI MAR 15	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	03/20/2015	CME	12/30/2014	2,038.7400	2,052.4000	607,500					(341,425)	(341,425)	2,530,000	0001	50
MFSH5	150		FUTURE EMINI MSCI EAFE INDEX MAR 15	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	03/20/2015	ICE	12/15/2014	1,710.0000	1,757.9000	80,250					(359,250)	(359,250)	660,000	0001	50
USH5	200		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	Interest Rate	03/20/2015	CBOT	12/12/2014	144.1700	144.5600	(56,250)					(78,125)	(78,125)	262,500	0002	1,000
1349999. Subtotal - Short Futures - Hedging Other												631,500					(778,800)	(778,800)	3,452,500	XXX	XXX
1389999. Subtotal - Short Futures												672,587		41,808			(778,800)	(736,993)	3,725,740	XXX	XXX
1399999. Subtotal - Hedging Effective												41,087		41,808				41,808	273,240	XXX	XXX
1409999. Subtotal - Hedging Other												631,500					(778,800)	(778,800)	3,452,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												672,587		41,808			(778,800)	(736,993)	3,725,740	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACH & CO.	310,000	645,000	955,000
JP Morgan		500,000	500,000
Total Net Cash Deposits	310,000	1,145,000	1,455,000

(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	1,654		FUTURE S&P500 EMINI MAR 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/21/2014	CME	12/27/2013	1,827.8100	03/17/2014	1,830.7200	SALE	240,775	(575,317)			100/100	50
ESH5	81		FUTURE S&P500 EMINI MAR 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/20/2015	CME	12/19/2014	2,043.9900	12/23/2014	2,078.9600	SALE	141,638	141,638			100/100	50
ESM4	2,639		FUTURE S&P500 EMINI JUN 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/20/2014	CME	06/13/2014	1,857.8800	06/17/2014	1,872.7100	SALE	1,957,047	1,957,047			100/100	50
ESU4	557		FUTURE S&P500 EMINI SEP 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/19/2014	CME	09/12/2014	1,955.0200	09/17/2014	1,986.5000	SALE	876,788	876,788			100/100	50
ESZ4	925		FUTURE S&P500 EMINI DEC 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/19/2014	CME	12/12/2014	1,954.1200	12/16/2014	1,938.4700	SALE	(723,746)	(723,746)			100/100	50
1279999. Subtotal - Long Futures - Hedging Effective														2,492,502	1,676,409			XXX	XXX
1329999. Subtotal - Long Futures														2,492,502	1,676,409			XXX	XXX
ESH4	150		FUTURE S&P500 EMINI MAR 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/21/2014	CME	03/17/2014	1,839.9000	03/21/2014	1,893.3000	EXPIRATION	(400,755)	(400,755)			100/100	50
ESH5	60		FUTURE S&P500 EMINI MAR 15	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/20/2015	CME	12/24/2014	2,079.0300	12/31/2014	2,084.6800	SALE	(16,952)	(16,952)			100/100	50
ESM4	625		FUTURE S&P500 EMINI JUN 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/20/2014	CME	04/01/2014	1,863.8800	04/02/2014	1,882.3900	SALE	(579,713)	(579,713)			100/100	50
ESZ4	74		FUTURE S&P500 EMINI DEC 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/19/2014	CME	12/05/2014	1,983.3600	12/12/2014	2,003.5400	SALE	(74,641)	(74,641)			100/100	50
1339999. Subtotal - Short Futures - Hedging Effective														(1,072,061)	(1,072,061)			XXX	XXX
ESH5	583		FUTURE S&P500 EMINI MAR 15	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	03/20/2015	CME	12/16/2014	1,987.6700	12/18/2014	2,014.1300	SALE	(771,461)	(771,461)			0001	50
ESU4	200		FUTURE S&P500 EMINI SEP 14	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	09/19/2014	CME	07/31/2014	1,944.2300	09/12/2014	1,996.9000	SALE	(527,145)	(527,145)			0001	50
ESZ4	1,150		FUTURE S&P500 EMINI DEC 14	EQU. BONDS AND STOCKS	SCHEDULE D	Equity/Index	12/19/2014	CME	12/11/2014	2,041.3500	12/15/2014	2,023.7600	SALE	1,011,210	1,011,210			0001	50
TUZ4	50		FUTURE US 2YR NOTE DEC 14	DEBT SECURITIES	SCHEDULE D	Interest Rate	12/31/2014	CBOT	11/06/2014	109.7000	11/07/2014	109.7000	SALE	(115)	(115)			0002	2,000
USH5	200		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	Interest Rate	03/20/2015	CBOT	11/26/2014	141.8100	12/08/2014	141.9900	SALE	(34,835)	(34,835)			0002	1,000
USH5	100		FUTURE US LONG BOND MAR 15	DEBT SECURITIES	SCHEDULE D	Interest Rate	03/20/2015	CBOT	12/09/2014	143.1900	12/11/2014	143.8400	SALE	(65,855)	(65,855)			0002	1,000
USU4	50		FUTURE US LONG BOND SEP 14	DEBT SECURITIES	SCHEDULE D	Interest Rate	09/19/2014	CBOT	08/18/2014	140.4100	08/28/2014	141.1600	SALE	(37,615)	(37,615)			0002	1,000
USZ4	200		FUTURE US LONG BOND DEC 14	DEBT SECURITIES	SCHEDULE D	Interest Rate	12/19/2014	CBOT	11/24/2014	141.2200	11/26/2014	143.2600	SALE	(408,655)	(408,655)			0002	1,000
1349999. Subtotal - Short Futures - Hedging Other														(834,472)	(834,472)			XXX	XXX
1389999. Subtotal - Short Futures														(1,906,533)	(1,906,533)			XXX	XXX
1399999. Subtotal - Hedging Effective														1,420,441	604,348			XXX	XXX
1409999. Subtotal - Hedging Other														(834,472)	(834,472)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														585,969	(230,123)			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		56,498,158	(15,235,200)	56,498,158	55,730,187	(15,291,450)	55,730,187	3,725,740	3,725,740
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	1,081,966	398,016	(46,868)		398,016	(46,868)		82,587	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,519,401	1,725,663		206,262	1,972,490		453,089	89,982	89,982
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		229,278	(4,479,597)		688,211	(1,600,550)		326,691	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		277,958		277,958	277,958		277,958	15,612	15,612
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		527,063	(523,763)	3,300	527,063	(523,763)	3,300	53,376	53,376
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	1,194,456	1,518,011	(1,006,368)		2,134,968	(606,341)	334,171	450,342	
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX036O1TB7DW3U69	Y	Y		296,590		296,590	296,590	(8,771,088)		100,586,455	100,586,455
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	23,229	91,245	(39,489)	28,527	91,245	(39,489)	28,527		
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		124,071	(1,945)	122,126	124,071	(1,945)	122,126		
0299999. Total NAIC 1 Designation				3,819,052	5,187,895	(6,098,029)	934,764	6,510,614	(11,590,043)	1,219,172	101,605,045	100,745,425
0899999. Aggregate Sum of Central Clearinghouses				1,553,360	409,708			1,542,400			80,000,000	78,856,348
0999999 - Totals				5,372,412	62,095,761	(21,333,229)	57,432,921	63,783,200	(26,881,493)	56,949,358	185,330,785	183,327,513

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)
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Other	313590-ES-8	FANNIE MAE	1,218,202	1,202,000	1,200,983	11/15/2016	V
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DWI3U69	Other	3137EA-DG-1	FREDDIE MAC	5,921,649	5,889,000	5,888,290	05/30/2019	V
GOLDMAN, SACHS & CO. (CME)	Cash		CASH	955,000	955,000	955,000		I
JPMORGAN CHASE BANK, N.A. (CME, ICE & CBOT)	Cash		CASH	500,000	500,000	500,000		I
JPMORGAN CHASE BANK, N.A. (CME, ICE & CBOT)	Treasury	912796-EW-5	TREASURY	2,999,907	3,000,000	2,999,886	02/26/2015	I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,131,730	1,131,730	1,131,730		I
0199999 - Total				12,726,487	12,677,730	12,675,889	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)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Other	312946-ZF-6	FREDDIE MAC	1,078,246	2,030,000	XXX	04/01/2041	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-RD-2	TREASURY	382,495	318,000	XXX	11/15/2043	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912828-UA-6	TREASURY	1,134,726	1,150,000	XXX	11/30/2017	V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912828-MZ-0	TREASURY	1,189,404	1,180,000	XXX	04/30/2015	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,553,360	1,553,360	XXX		V
0299999 - Total				5,361,460	6,254,589	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENGING 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
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			23,351	23,351	12/31/2015
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			13,840,386	13,840,386	12/31/2015
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,064	8,064	12/31/2015
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			4,226,213	4,226,213	12/31/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				18,098,013	18,098,013	XXX
00287C-N6-0	ABBVIE INC			7,399,756	7,399,733	01/06/2015
02360S-N5-3	AMEREN CORPORATION			6,999,776	6,999,510	01/05/2015
0255E3-N6-1	AMERICAN ELECTRIC POWER COMPANY IN			10,499,601	10,499,125	01/06/2015
03741P-N2-4	APACHE CORP			15,499,799	15,499,742	01/02/2015
03741P-N5-7	APACHE CORP			3,999,872	3,999,716	01/05/2015
04956M-NM-5	ATMOS ENERGY CORP			2,999,634	2,999,250	01/21/2015
06538C-NV-9	BANK OF TOKYO MITSUBISHI UFJ LTD			7,998,856	7,999,004	01/29/2015
19587F-N5-2	COLONIAL PIPELINE COMPANY			35,999,352	35,999,200	01/05/2015
36161B-N7-5	GDF SUEZ			10,999,725	10,999,725	01/07/2015
36161B-N8-3	GDF SUEZ			10,999,681	10,999,679	01/08/2015
66522U-N5-8	NORTHERN ILLINOIS GAS COMPANY			3,999,872	3,999,840	01/05/2015
66578R-N5-8	NORTHERN STATES POWER COMPANY -WI			15,499,504	15,499,103	01/05/2015
71112K-N2-3	PEOPLES GAS LIGHT AND COKE COMPANY			11,999,844	11,999,917	01/02/2015
72018U-N7-3	PIEDMONT NATURAL GAS COMPANY INC.			4,499,825	4,499,843	01/07/2015
72018U-N9-9	PIEDMONT NATURAL GAS COMPANY INC.			7,739,613	7,739,673	01/09/2015
74018L-NV-6	PRECISION CASTPARTS CORP.			5,499,340	5,499,316	01/29/2015
74835K-NM-9	QUESTAR CORPORATION			3,999,672	3,999,444	01/21/2015
77434M-N2-7	ROCKWELL COLLINS INC.			1,999,974	1,999,983	01/02/2015
79744K-N5-5	SAN DIEGO GAS AND ELECTRIC CO			16,999,694	16,999,603	01/05/2015
79744K-N6-3	SAN DIEGO GAS AND ELECTRIC CO			24,999,450	24,999,236	01/06/2015
82434U-N5-2	SHERWIN-WILLIAMS COMPANY -THE			11,999,664	11,999,680	01/05/2015
82434U-N6-0	SHERWIN-WILLIAMS COMPANY -THE			4,399,855	4,399,847	01/06/2015
82655F-N6-5	SIGMA-ALDRICH CORPORATION			7,999,864	7,999,744	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			13,499,825	13,499,801	01/02/2015
89116F-N6-3	TORONTO DOMINION HOLDINGS USA INC			12,999,805	12,999,783	01/06/2015
92240F-NC-3	VECTREN UTILITY HOLDINGS INC.			9,999,330	9,998,411	01/12/2015
92780K-N8-7	VIRGINIA ELECTRIC AND POWER COMPAN			2,999,868	2,999,821	01/08/2015
93884F-N9-9	WASHINGTON GAS LIGHT CO			2,499,938	2,499,878	01/09/2015
46642T-N5-8	JM SMUCKER			6,499,792	6,499,819	01/05/2015
47836K-N2-8	JOHNSON CONTROLS INC.			7,999,896	7,999,933	01/02/2015
64587B-NN-8	NEW JERSEY NATURAL GAS CO			7,999,512	7,999,067	01/22/2015
75820M-N5-6	REED ELSEVIER INC.			4,499,856	4,499,875	01/05/2015
82655F-N8-1	SIGMA-ALDRICH CORPORATION			2,999,934	2,999,848	01/08/2015
05333U-N5-5	AUTOZONE INC			1,999,936	1,999,916	01/05/2015
06538C-P4-7	BANK OF TOKYO MITSUBISHI UFJ LTD			9,123,367	9,123,621	02/04/2015
06738M-N2-9	C.R. BARD INC.			6,499,929	6,499,968	01/02/2015
13443D-N8-8	CAMPBELL SOUP COMPANY			1,676,926	1,676,886	01/08/2015
26000M-N5-1	DOVER CORP			11,899,676	11,899,804	01/05/2015
72018U-N8-1	PIEDMONT NATURAL GAS COMPANY INC.			1,783,922	1,783,927	01/08/2015
74018L-NM-6	PRECISION CASTPARTS CORP.			25,397,917	25,397,883	01/21/2015
8522W3-NS-8	ST JUDE MEDICAL INC			2,057,739	2,057,628	01/26/2015
89116F-N2-2	TORONTO DOMINION HOLDINGS USA INC			11,999,940	11,999,960	01/02/2015
97670S-N6-6	WISCONSIN GAS CO			3,644,880	3,644,894	01/06/2015
29380D-N7-1	ENTERPRISE PRODUCTS OPERATING LLC			1,999,479	1,999,777	01/07/2015
74444R-N5-4	PUBLIC SERVICE COMPANY OF COLORADO			999,968	999,956	01/05/2015
96950M-NC-9	WILLIAMS PARTNERS LP			3,499,731	3,499,198	01/12/2015
9099999. Total - Cash (Schedule E Part 1 type)				391,613,329	391,609,472	XXX
9999999 - Totals				409,711,342	409,707,485	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 148,271,955 — Book/Adjusted Carrying Value $ 148,275,952
2. Average balance for the year — Fair Value $ 443,011,163 — Book/Adjusted Carrying Value $ 443,011,131

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 New York Mellon	New York, New York		0.010	4,150	32	65,170,991	XXX
BMO Harris N.A	Chicago, Illinois					(23,102,332)	XXX
Citibank, N.A	New York, New York		0.020	8,228	3	29,619,278	XXX
J.P. Morgan Chase Bank N.A	New York, New York					2,353,055	XXX
The Northern Trust Company	Chicago, Illinois					(16,345,277)	XXX
UMB Bank N.A	Kansas City, Missouri					(1,091,561)	XXX
US Bank	St Paul, Minnesota					296,005	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(22,030,152)	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	12,378	35	34,870,008	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	12,378	35	34,870,008	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	12,378	35	34,870,008	XXX

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

1.	January	103,835,090	4.	April	(27,064,808)	7.	July	(54,824,050)	10.	October	(24,442,954)
2.	February	(8,615,662)	5.	May	(24,002,665)	8.	August	52,710,796	11.	November	5,689,047
3.	March	275,028,567	6.	June	(414,231)	9.	September	86,888,884	12.	December	34,870,008

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	12/02/2014		02/26/2015	2,999,886		61
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					2,999,886		61
0599999. Total - U.S. Government Bonds					2,999,886		61
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							
ABB TREASURY CENTER USA INC		12/31/2014		01/02/2015	14,999,996		4
ABBVIE INC		12/08/2014		01/06/2015	7,399,733		1,283
AMEREN CORPORATION		12/22/2014		01/05/2015	6,999,510		1,225
AMERICAN ELECTRIC POWER COMPANY IN		12/23/2014		01/06/2015	15,498,708		2,325
APACHE CORP		12/19/2014		01/02/2015	15,499,742		3,358
APACHE CORP		12/22/2014		01/05/2015	3,999,716		711
ATMOS ENERGY CORP		12/17/2014		01/21/2015	2,999,250		563
AUTOZONE INC		12/31/2014		01/05/2015	1,999,916		21
BANK OF TOKYO MITSUBISHI UFJ LTD (		12/29/2014		01/29/2015	7,999,004		107
BANK OF TOKYO MITSUBISHI UFJ LTD (		12/31/2014		02/04/2015	9,123,621		41
C.R. BARD INC.		12/31/2014		01/02/2015	11,494,943		57
BAXTER INTERNATIONAL INC.		12/30/2014		01/05/2015	9,624,423		289
CAMPBELL SOUP COMPANY		12/31/2014		01/08/2015	1,676,886		16
CARGILL GLOBAL FUNDING PLC		12/29/2014		01/09/2015	22,749,292		265
COLONIAL PIPELINE COMPANY		12/29/2014		01/05/2015	35,999,200		600
DTE ELECTRIC CO		12/30/2014		01/07/2015	4,999,667		111
DOVER CORP		12/29/2014		01/05/2015	33,999,460		405
ENTERPRISE PRODUCTS OPERATING LLC		12/24/2014		01/07/2015	6,999,218		1,042
FLORIDA POWER AND LIGHT CO		12/23/2014		01/08/2015	6,999,496		648
GDF SUEZ		12/03/2014		01/07/2015	10,999,725		1,329
GDF SUEZ		12/09/2014		01/08/2015	10,999,679		1,054
GDF SUEZ		12/26/2014		01/12/2015	2,499,878		67
JM SMUCKER		12/31/2014		01/05/2015	6,499,819		45
JOHNSON CONTROLS INC.		12/31/2014		01/02/2015	7,999,933		67
KANSAS CITY POWER & LIGHT COMPANY		12/31/2014		01/02/2015	19,714,781		219
MAGELLAN MIDSTREAM PARTNERS LP		12/23/2014		01/06/2015	26,997,937		3,713
MCCORMICK & COMPANY INCORPORATED		12/29/2014		01/05/2015	9,999,756		183
NEW JERSEY NATURAL GAS CO		12/26/2014		01/22/2015	7,999,067		267
NORTHERN ILLINOIS GAS COMPANY		12/17/2014		01/05/2015	3,999,840		600
NORTHERN STATES POWER COMPANY (WIS		12/22/2014		01/05/2015	15,499,103		2,743
NORTHERN STATES POWER COMPANY (WIS		12/24/2014		01/07/2015	5,499,478		697
NSTAR ELECTRIC CO		12/29/2014		01/06/2015	7,314,746		152
PEOPLES GAS LIGHT AND COKE COMPANY		12/31/2014		01/02/2015	11,999,917		83
PIEDMONT NATURAL GAS COMPANY INC.		12/22/2014		01/07/2015	4,499,843		263
PIEDMONT NATURAL GAS COMPANY INC.		12/29/2014		01/08/2015	1,783,927		31
PIEDMONT NATURAL GAS COMPANY INC.		12/30/2014		01/09/2015	7,739,673		82
PIEDMONT NATURAL GAS COMPANY INC.		12/30/2014		01/15/2015	3,214,775		32
PRECISION CASTPARTS CORP.		12/29/2014		01/21/2015	25,397,883		318
PRECISION CASTPARTS CORP.		12/29/2014		01/29/2015	5,499,316		73
PUBLIC SERVICE COMPANY OF COLORADO		12/31/2014		01/05/2015	999,956		11
QUESTAR CORPORATION		12/22/2014		01/21/2015	3,999,444		278
REED ELSEVIER INC.		12/31/2014		01/05/2015	16,509,541		115
ROCKWELL COLLINS INC.		12/31/2014		01/02/2015	1,999,983		17
ROCKWELL AUTOMATION INC		12/31/2014		01/05/2015	10,999,817		46
SAN DIEGO GAS AND ELECTRIC CO		12/17/2014		01/05/2015	16,999,603		1,488
SAN DIEGO GAS AND ELECTRIC CO		12/18/2014		01/06/2015	24,999,236		2,139
SHERWIN-WILLIAMS COMPANY (THE)		12/31/2014		01/02/2015	3,999,978		22
SHERWIN-WILLIAMS COMPANY (THE)		12/11/2014		01/05/2015	11,999,680		1,680
SHERWIN-WILLIAMS COMPANY (THE)		12/29/2014		01/06/2015	4,399,847		92
SIGMA-ALDRICH CORPORATION		12/22/2014		01/06/2015	7,999,744		511
SIGMA-ALDRICH CORPORATION		12/29/2014		01/08/2015	2,999,848		65
SOUTHERN CALIFORNIA EDISON COMPANY		12/31/2014		01/02/2015	3,739,969		31
SOUTHERN CALIFORNIA EDISON COMPANY		12/29/2014		01/05/2015	9,999,487		457
ST JUDE MEDICAL INC		12/29/2014		01/26/2015	2,057,628		45
STARWOOD HOTELS & RESORT		12/19/2014		01/02/2015	13,499,801		2,584
TORONTO DOMINION HOLDINGS USA INC		11/28/2014		01/02/2015	11,999,960		1,360
TORONTO DOMINION HOLDINGS USA INC		12/02/2014		01/06/2015	12,999,783		1,300

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
VECTREN UTILITY HOLDINGS INC.		12/19/2014		01/12/2015	9,998,411		1,878
VIRGINIA ELECTRIC AND POWER COMPAN		12/05/2014		01/08/2015	2,999,821		699
WASHINGTON GAS LIGHT CO		12/22/2014		01/09/2015	2,499,878		153
WILLIAMS PARTNERS LP		12/29/2014		01/12/2015	8,498,052		531
WISCONSIN GAS CO		12/17/2014		01/06/2015	3,644,894		319
WISCONSIN GAS CO		12/30/2014		01/09/2015	8,139,765		59
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					615,204,983		40,965
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					615,204,983		40,965
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					618,204,868		41,026
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					618,204,868		41,026
8699999 - Total Cash Equivalents					618,204,868		41,026

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			181,200	240,652
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	5,542,814	5,861,378		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			628,653	824,672
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			178,902	236,428
33. New York NY	B	LIFE INSURANCE			11,133,005	13,976,065
34. North Carolina NC	B	LIFE INSURANCE			434,006	544,027
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 Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,542,814	5,861,378	12,555,765	15,821,844
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				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54